



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

## QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021  
OF THE CONDITION AND AFFAIRS OF THE

## Mid-Continent Casualty Company

NAIC Group Code	0084 (Current)	0084 (Prior)	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	United States of America					
Incorporated/Organized	02/26/1947		Commenced Business	02/26/1948		
Statutory Home Office	301 E. 4th Street (Street and Number)		Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)			
Main Administrative Office	1437 South Boulder Dr. (Street and Number)		Tulsa, OK, US 74119 (City or Town, State, Country and Zip Code) 918-587-7221 (Area Code) (Telephone Number)			
Mail Address	P.O. Box 1409 (Street and Number or P.O. Box)		Tulsa, OK, US 74101 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	1437 South Boulder Dr. (Street and Number)		Tulsa, OK, US 74119 (City or Town, State, Country and Zip Code) 918-587-7221 (Area Code) (Telephone Number)			
Internet Website Address	http://www.mcj-ins.com/					
Statutory Statement Contact	Gregory Patrick Jones (Name) gjones@mcj-ins.com (E-mail Address)		918-587-7221-6125 (Area Code) (Telephone Number) 918-588-1253 (FAX Number)			

## OFFICERS

President and COO	James Steven Davis	Senior Vice President, CFO & Treasurer	Gregory Patrick Jones
Assistant Secretary	Sharon Lee Anne Hackl		

## 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 Groesman, Chief Compliance Officer
Matthew David Felus, Secretary	Stephen Charles Borsig, Assistant Secretary	Howard Kim Baird, Assistant Treasurer
David John Witzgall, Assistant Treasurer	Robert Jude Zbocznik, Assistant Treasurer	

## DIRECTORS OR TRUSTEES

David Lawrence Thompson Jr	Michelle Ann Gills	Gary John Gruber
Michael Eugene Sullivan Jr	David John Witzgall	Anthony Joseph Mercurio #

State of Oklahoma  
County of Tulsa SS:

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*James Steven Davis  
President and COO*Sharon Lee Anne Hackl*Sharon Lee Anne Hackl  
Assistant Secretary*Gregory Patrick Jones*Gregory Patrick Jones  
Senior Vice President, CFO & TreasurerSubscribed and sworn to before me this  
10th day of November, 2021*Sonya L. Embry*

a. Is this an original filing? .....

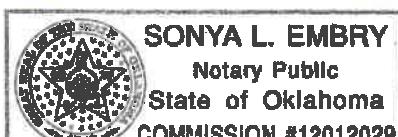
Yes [ X ] No [ ]

b. If no,

1. State the amendment number.....

2. Date filed .....

3. Number of pages attached.....



My commission expires: 12/28/2024

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	372,354,491	0	372,354,491	361,662,132
2. Stocks:				
2.1 Preferred stocks .....	25,399,110	0	25,399,110	23,799,710
2.2 Common stocks .....	56,720,827	100,000	56,620,827	55,922,892
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens .....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances) .....	0	0	0	0
5. Cash (\$ 23,048,032 ), cash equivalents (\$ 80,187,951 ) and short-term investments (\$ 0 ) .....	103,235,983	0	103,235,983	160,073,953
6. Contract loans (including \$ 0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	43,931	0	43,931	43,931
9. Receivables for securities .....	3,229	0	3,229	367
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	557,757,571	100,000	557,657,571	601,502,985
13. Title plants less \$ 0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	2,355,842	6,728	2,349,114	2,303,148
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	14,564,559	2,522,481	12,042,079	10,388,963
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums) .....	19,762,913	0	19,762,913	14,004,669
15.3 Accrued retrospective premiums (\$ 0 ) and contracts subject to redetermination (\$ 0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	0
18.2 Net deferred tax asset .....	12,407,732	2,462,382	9,945,350	9,781,011
19. Guaranty funds receivable or on deposit .....	0	0	0	0
20. Electronic data processing equipment and software .....	99,109	0	99,109	139,199
21. Furniture and equipment, including health care delivery assets (\$ 0 ) .....	604,684	604,684	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	0	0	0	0
24. Health care (\$ 0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	8,470,602	8,470,602	0	131,238
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	616,023,012	14,166,877	601,856,136	638,251,213
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27) .....	616,023,012	14,166,877	601,856,136	638,251,213
<b>DETAILS OF WRITE-INS</b>				
1101. CDW Prepaid Maintenance .....	0	0	0	0
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. Reinsurance Commission Receivable .....	0	0	0	131,238
2502. Other Assets .....	0	0	0	0
2503. TOMIC Asset Purchase .....	8,470,602	8,470,602	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	8,470,602	8,470,602	0	131,238

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 34,909,901 )	231,606,278	227,932,546
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	76,539,850	82,363,591
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	13,837,945	11,795,779
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	848,728	934,029
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	3,677	1,175,018
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 5,931,410 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)	72,641,148	63,825,455
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	485,520	664,646
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	446,265	372,270
15. Remittances and items not allocated	0	786,593
16. Provision for reinsurance (including \$ 0 certified)	2,280,730	2,468,101
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	0	0
20. Derivatives	0	0
21. Payable for securities	6,042,969	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	(62,724,169)	2,000,000
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	342,008,941	394,318,028
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	342,008,941	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	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	187,069,853	186,956,261
35. Unassigned funds (surplus)	69,271,092	53,470,674
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0 )	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0 )	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	259,847,195	243,933,185
38. Totals (Page 2, Line 28, Col. 3)	601,856,136	638,251,213
<b>DETAILS OF WRITE-INS</b>		
2501. Rounding	0	0
2502. Other Liabilities	563	2,000,000
2503. Retroactive Reinsurance Ceded	(62,724,732)	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(62,724,169)	2,000,000
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 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 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 106,067,988 )	96,120,905	89,014,875	120,025,571
1.2 Assumed (written \$ 15,064,064 )	15,636,135	17,368,653	22,703,073
1.3 Ceded (written \$ 9,216,415 )	8,657,096	8,427,367	11,151,613
1.4 Net (written \$ 111,915,637 )	103,099,944	97,956,161	131,577,031
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 41,926,558 ):			
2.1 Direct	34,224,825	43,398,257	53,905,790
2.2 Assumed	3,586,120	6,912,816	8,734,976
2.3 Ceded	2,584,435	2,567,450	2,563,409
2.4 Net	35,226,510	47,743,623	60,077,357
3. Loss adjustment expenses incurred	17,576,180	24,153,911	32,132,706
4. Other underwriting expenses incurred	41,982,616	40,385,087	52,701,119
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	94,785,306	112,282,621	144,911,182
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	8,314,638	(14,326,460)	(13,334,151)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	9,579,204	11,394,423	20,160,176
10. Net realized capital gains (losses) less capital gains tax of \$ 120,181	255,268	(2,388,441)	(2,035,516)
11. Net investment gain (loss) (Lines 9 + 10)	9,834,472	9,005,982	18,124,660
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 331,082 amount charged off \$ 260,265 )	70,816	49,349	9,318
13. Finance and service charges not included in premiums	262,814	121,278	206,485
14. Aggregate write-ins for miscellaneous income	(705,849)	(705,013)	(940,404)
15. Total other income (Lines 12 through 14)	(372,218)	(534,386)	(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)	17,776,892	(5,854,864)	4,065,908
17. Dividends to policyholders	232,914	176,936	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)	17,543,978	(6,031,800)	3,813,068
19. Federal and foreign income taxes incurred	2,590,130	(619,829)	341,493
20. Net income (Line 18 minus Line 19)(to Line 22)	14,953,848	(5,411,971)	3,471,575
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	243,933,185	169,226,482	169,226,482
22. Net income (from Line 20)	14,953,848	(5,411,971)	3,471,575
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 34,478	129,704	548,665	(3,399,165)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(670,075)	347,419	680,137
27. Change in nonadmitted assets	1,199,573	3,946,107	4,309,401
28. Change in provision for reinsurance	187,371	(1,063,082)	(488,226)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	113,592	30,126,767	70,132,981
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(3)	5	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	15,914,010	28,493,910	74,706,703
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	259,847,195	197,720,392	243,933,185
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous Income (Expense)	(705,849)	(705,013)	(940,404)
1402. Rounding	0	0	0
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(705,849)	(705,013)	(940,404)
3701. Miscellaneous Sources	0	5	0
3702. Rounding	(3)	0	0
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(3)	5	0

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY**  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	104,010,919	97,029,909	132,968,380
2. Net investment income .....	9,231,231	11,249,780	20,033,020
3. Miscellaneous income .....	(372,218)	(534,386)	(724,601)
4. Total (Lines 1 to 3) .....	112,869,932	107,745,303	152,276,799
5. Benefit and loss related payments .....	31,552,778	33,061,034	44,449,572
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	63,263,360	63,010,679	82,543,153
8. Dividends paid to policyholders .....	232,914	176,936	252,840
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) .....	3,881,652	217,691	(2,750,672)
10. Total (Lines 5 through 9) .....	98,930,704	96,466,340	124,494,893
11. Net cash from operations (Line 4 minus Line 10) .....	13,939,228	11,278,963	27,781,906
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	87,634,875	75,097,985	105,269,911
12.2 Stocks .....	1,091,992	7,446,994	9,701,386
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	284
12.7 Miscellaneous proceeds .....	0	10,192,698	10,192,698
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	88,726,867	92,737,677	125,164,279
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	92,053,045	71,423,342	89,434,695
13.2 Stocks .....	3,000,000	2,000,000	2,000,000
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	95,053,045	73,423,342	91,434,695
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(6,326,178)	19,314,335	33,729,584
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	30,000,000	70,000,000
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(64,451,021)	(11,052,924)	(10,183,590)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(64,451,021)	18,947,076	59,816,410
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(56,837,971)	49,540,374	121,327,900
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	160,073,954	38,746,054	38,746,054
19.2 End of period (Line 18 plus Line 19.1) .....	103,235,983	88,286,428	160,073,954

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

20.0001. Exchange of equity securities .....	335,115	0	0
20.0002. Stock Based Compensation .....	113,592	126,767	132,981
20.0003. Transfer from Short Term Debt Securities to Long Term Debt Securities .....	1,999,998	0	0

## NOTES TO FINANCIAL STATEMENTS

**NOTE 1 Summary of Significant Accounting Policies and Going Concern**
**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:

	F/S SSAP #	F/S Page	F/S Line #	2021	2020
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	-	-	-	\$ 14,953,848	\$ 3,471,575
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	-	-	-	\$ 14,953,848	\$ 3,471,575
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	-	-	-	\$ 259,847,195	\$ 243,933,185
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	-	-	-	\$ 259,847,195	\$ 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 amounts of revenue and expenses during the period. Actual results could differ from these estimates.

**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 insurance 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.

**NOTE 2 Accounting Changes and Corrections of Errors**

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

**NOTE 3 Business Combinations and Goodwill**
**A. Statutory Purchase Method**  
Not applicable.
**B. Statutory Merger**  
Not applicable.
**C. Impairment Loss**  
Not applicable.
**NOTE 4 Discontinued Operations**

The Company did not have any discontinued operations during 2021.

## NOTES TO FINANCIAL STATEMENTS

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**NOTE 5 Investments**

- A. Mortgage Loans, including Mezzanine Real Estate Loans - No significant change.
- B. Debt Restructuring - No significant change.
- C. Reverse Mortgages - 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:
 

a) The aggregate amount of unrealized losses:	\$ (114,085)
1. Less than 12 Months	\$ (219,597)
2. 12 Months or Longer	\$ 44,590,348
b) The aggregate related fair value of securities with unrealized losses:	\$ 17,924,921
  - (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 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 Transactions - 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 (LIHTC) - Not applicable.
- L. Restricted Assets - No significant change.
- M. Working Capital Finance Investments - Not applicable.
- N. Offsetting and Netting of Assets and Liabilities - Not applicable.
- O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	0	0	\$ -	\$ -	\$ -	\$ -
(2) Bonds - FV	0	1	\$ -	\$ 160,095	\$ -	\$ 160,095
(3) LB&SS - AC	0	0	\$ -	\$ -	\$ -	\$ -
(4) LB&SS - FV	0	0	\$ -	\$ -	\$ -	\$ -
(5) Preferred Stock - AC	0	0	\$ -	\$ -	\$ -	\$ -
(6) Preferred Stock - FV	0	0	\$ -	\$ -	\$ -	\$ -
(7) Total (1+2+3+4+5+6)	0	1	\$ -	\$ 160,095	\$ -	\$ 160,095

AC - Amortized Cost FV - Fair Value

- P. Short Sales - Not applicable.

- Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	3	0
2. Aggregate Amount of Investment Income	\$ 195,600	\$ -

- R. Reporting Entity's Share of Cash Pool by Asset Type - Not applicable.

**NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies**

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

**NOTE 7 Investment Income**

No investment income was excluded from surplus.

**NOTE 8 Derivative Instruments**

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

**NOTE 9 Income Taxes**

No significant change.

## NOTES TO FINANCIAL STATEMENTS

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**NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

A. The Company is an indirect 100% owned subsidiary of American Financial Group, Inc.; 100% of the outstanding common stock of the Company is directly owned by Great American Holding, Inc. See Schedule Y, Part 1, Organizational Chart.

B. The Company had no transactions with any affiliate exceeding  $\frac{1}{2}$  of 1% of its total admitted assets during 2021.

C. Transactions with related party who are not reported on Schedule Y - No significant change.

D. Amounts Due to or from Related Parties - The Company does not have a payable due to or receivable from related parties.

E. Guarantees or Contingencies for Related Parties - The Company has no guarantees or contingencies for related parties.

F. Management or service contracts and all cost sharing arrangement involving the Company or any affiliated insurer:

- 1 The Company and affiliated insurance companies have contracts with American Money Management Corporation (an affiliate) which, subject to the direction of the Finance Committees of the companies, provide for the management and accounting services related to the investment portfolios.
- 2 Certain administrative, consultative, printing, office duplicating, telecommunications, purchasing, personnel, data processing and other services are provided under the General Services Agreements between the Company and insurance and non-insurance affiliates for which actual costs are allocated on the basis of usage.

G. The Company is an indirect 100% owned subsidiary of American Financial Group, Inc.; 100% of the outstanding common stock of the company is directly owned by Great American Holding, Inc. See Schedule Y, Part 1, Organizational Chart.

H. The Company owns no shares, either directly or indirectly, of an upstream affiliate or ultimate parent.

I. Investments in Affiliates Greater than 10% of Admitted Assets - The company does not own shares in any Subsidiary, Controlled or Affiliated Companies whose carrying value exceeds 10% of the admitted assets of the company.

J. The Company did not recognize any impairment write down for its investments in Subsidiary, Controlled or Affiliated Companies during the statement period.

K. Investment in Foreign Insurance Subsidiary - Not applicable.

L. Investment in Downstream Non-Insurance Holding Company - Not applicable.

M. All SCA Investments - Not applicable.

N. Investment in Insurance SCAs - Not applicable.

O. SCA or SSAP 48 Entity Loss Tracking - Not applicable

**NOTE 11 Debt**

A. The Company does not have any outstanding liability for borrowed money.

B. FHLB (Federal Home Loan Bank) Agreements - The Company does not have any agreements with the Federal Home Loan Bank.

**NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

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

**NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

No significant change.

**NOTE 14 Liabilities, Contingencies and Assessments**

No significant change.

**NOTE 15 Leases**

A. Lessee Operating Leases  
No Significant Changes

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

**NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**

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

**NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

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

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

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

**NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

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

**NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

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

## NOTES TO FINANCIAL STATEMENTS

**NOTE 20 Fair Value Measurements**

## 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 for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
<b>Assets:</b>					
Bonds:					
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities, and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -
Foreign government	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	\$ -	\$ 191,043	\$ -	\$ -	\$ 191,043
Commercial MBS	\$ -	\$ -	\$ -	\$ -	\$ -
Collateralized loan obligations	\$ -	\$ -	\$ -	\$ -	\$ -
Asset backed securities	\$ -	\$ 737,083	\$ -	\$ -	\$ 737,083
All other bonds	\$ -	\$ -	\$ -	\$ -	\$ -
<b>Total Bonds</b>	<b>\$ -</b>	<b>\$ 928,126</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 928,126</b>
Preferred stocks	\$ 12,405,160	\$ 970,000	\$ 1,400,000	\$ -	\$ 14,775,160
Common stocks	\$ 2,606,759	\$ -	\$ -	\$ -	\$ 2,606,759
Cash and short term	\$ -	\$ -	\$ -	\$ -	\$ -
<b>Total</b>	<b>\$ 15,011,919</b>	<b>\$ 1,898,126</b>	<b>\$ 1,400,000</b>	<b>\$ -</b>	<b>\$ 18,310,045</b>

There were no transfers between level 1 and level 2

## (2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities, and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Commercial MBS	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Obligations	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Securities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
All Other Bonds	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Preferred Stock	\$ 1,400,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,400,000
Common Stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
<b>Total</b>	<b>\$ 1,400,000</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 1,400,000</b>

(3) 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) 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.

(5) The Company does not have any derivative assets or liabilities.

B. The Company has no additional fair value disclosures.

## NOTES TO FINANCIAL STATEMENTS

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.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)
<b>Assets:</b>					
<b>Bonds:</b>					
U.S. Government and government agencies	\$ 1,040,688	\$ 998,008	\$ 1,040,688	\$ -	\$ -
States, municipalities, and political subdivisions	\$ 99,780,923	\$ 95,974,867	\$ -	\$ 97,605,278	\$ 2,175,645
Foreign government	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	\$ 41,362,682	\$ 37,530,889	\$ -	\$ 34,666,998	\$ 6,695,684
Commercial MBS	\$ 1,000,000	\$ 1,000,000	\$ -	\$ 1,000,000	\$ -
Collateralized loan obligations	\$ 79,005,765	\$ 78,622,202	\$ -	\$ 79,005,765	\$ -
Asset backed securities	\$ 85,246,203	\$ 84,662,235	\$ -	\$ 85,246,203	\$ -
All other bonds	\$ 75,552,029	\$ 73,566,290	\$ 1,996,000	\$ 68,048,328	\$ 5,507,701
<b>Total Bonds</b>	<b>\$ 382,988,290</b>	<b>\$ 372,354,491</b>	<b>\$ 3,036,688</b>	<b>\$ 365,572,572</b>	<b>\$ 14,379,030</b>
Preferred stocks	\$ 26,991,578	\$ 25,399,110	\$ 22,907,828	\$ 2,683,750	\$ 1,400,000
Common stocks	\$ 2,606,760	\$ 2,606,760	\$ 2,606,760	\$ -	\$ -
Cash and short term	\$ 103,235,983	\$ 103,235,983	\$ 103,235,983	\$ -	\$ -
<b>Total</b>	<b>\$ 515,822,611</b>	<b>\$ 503,596,344</b>	<b>\$ 131,787,259</b>	<b>\$ 368,256,322</b>	<b>\$ 15,779,030</b>

D. The Company has no financial instruments that fall under this classification.

### NOTE 21 Other Items

A. Unusual or infrequent items - No significant change.

B. Troubled debt restructuring: Debtors - No significant change.

C. Other Disclosures - No significant change.

D. Business Interruption Insurance Recoveries - No significant change.

E. State Transferable and Non-transferable Tax Credits - No significant change.

F. Subprime Mortgage Related Risk Exposure - No significant change.

G. Insurance-Linked Securities (ILS) Contracts - No significant change.

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - No significant change.

### NOTE 22 Events Subsequent

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

### NOTE 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 September 30, 2021 the retroactive reinsurance ceded reserve was \$62.7 million, the Company collected \$8.0 million in reimbursed paid losses and had no recoverable balance outstanding.

### NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

### NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were \$310.3 million. As of September 30, 2021, \$47.0 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 \$268.1 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on General Liability and Products Liability lines of insurance. Therefore, there has been \$4.8 million in unfavorable prior-year development since December 31, 2020 to September 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.

### NOTE 26 Intercompany Pooling Arrangements

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

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

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

As of September 30, 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.

### NOTE 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.

### NOTE 28 Health Care Receivables

The Company does not have any health care receivables.

### NOTE 29 Participating Policies

The Company does not have any participating policies.

### NOTE 30 Premium Deficiency Reserves

No significant change.

## NOTES TO FINANCIAL STATEMENTS

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**NOTE 31 High Deductibles**

The Company does not participate in any high deductible programs.

**NOTE 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.

**NOTE 33 Asbestos/Environmental Reserves**

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

**NOTE 34 Subscriber Savings Accounts**

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

**NOTE 35 Multiple Peril Crop Insurance**

The Company does not write multiple peril crop insurance.

**NOTE 36 Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY  
**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? ..... If yes, complete Schedule Y, Parts 1 and 1A. Yes [ X ] No [ ]

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.  
 Vanliner Insurance Company redomiciled from Missouri to Ohio effective September 30, 2021, retroactive to the Company's original date of incorporation of April 16, 1953.

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? ..... If yes, complete and file the merger history data file with the NAIC. Yes [ ] No [ X ]

4.2 If yes, provide the name of the 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
Vanliner Insurance Company	0001042046	OH

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

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

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

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

6.4 By what department or departments?  
 Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by 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 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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY  
**GENERAL INTERROGATORIES**

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 [  ] 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 [  ]

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 [  ]

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 [  ]

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 [  ]

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

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ ..... 0	\$ ..... 0
14.22 Preferred Stock .....	\$ ..... 0	\$ ..... 0
14.23 Common Stock .....	\$ ..... 53,476,492	\$ ..... 54,014,065
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	\$ ..... 54,014,065
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ ..... 0	\$ ..... 0

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 [  ] No [  ]

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ ..... 0	\$ ..... 0
14.22 Preferred Stock .....	\$ ..... 0	\$ ..... 0
14.23 Common Stock .....	\$ ..... 53,476,492	\$ ..... 54,014,065
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	\$ ..... 54,014,065
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 [  ]

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

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY**  
**GENERAL INTERROGATORIES**

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 [  ] No [  ]

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

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

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

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

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

17.4 If yes, give full 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 [  ]

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 [  ]

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 [  ] No [  ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? ..... Yes [  ] No [  ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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 [  ]

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:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported 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.
- 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 [  ]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY  
**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT			DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR
TOTAL			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 balance of the 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 [ ]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

## **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama .....	AL	381,174	332,835	0	0	176,202	100,031
2. Alaska .....	AK	0	0	0	0	0	0
3. Arizona .....	AZ	313,724	255,383	483,653	58,514	1,834,414	1,915,468
4. Arkansas .....	AR	2,063,803	1,750,701	461,001	418,678	1,311,339	1,200,481
5. California .....	CA	0	0	0	0	0	0
6. Colorado .....	CO	791,945	670,050	56,259	7,700	392,138	226,414
7. Connecticut .....	CT	355,267	225,601	0	0	199,398	0
8. Delaware .....	DE	23,227	6,684	0	0	0	0
9. District of Columbia .....	DC	0	0	0	0	0	0
10. Florida .....	FL	7,629,261	7,327,410	10,533,790	12,916,574	84,635,760	96,342,140
11. Georgia .....	GA	1,547,959	883,092	165,733	102,090	789,575	1,144,462
12. Hawaii .....	HI	0	0	0	0	0	0
13. Idaho .....	ID	684,790	496,217	130,789	13,155	366,626	72,101
14. Illinois .....	IL	358,799	297,647	0	43,790	717,668	526,883
15. Indiana .....	IN	517,574	525,277	0	0	401,133	294,472
16. Iowa .....	IA	86,193	59,659	25,139	25,000	35,651	26,338
17. Kansas .....	KS	3,410,858	3,348,361	792,097	1,469,047	5,280,627	6,363,398
18. Kentucky .....	KY	187,406	195,789	5,896	47,069	2,743	10,475
19. Louisiana .....	LA	1,267,029	1,129,811	(1,680)	(22,726)	71,844	19,152
20. Maine .....	ME	112,769	92,053	821	7,518	1,278	13,602
21. Maryland .....	MD	664,369	632,951	0	0	256,187	17,271
22. Massachusetts .....	MA	101,793	0	0	0	0	0
23. Michigan .....	MI	821,888	758,071	0	8,453	10,397	44,693
24. Minnesota .....	MN	104,019	114,918	0	5,620	12,377	9,622
25. Mississippi .....	MS	239,783	219,564	2,301	43,500	4,134	15,092
26. Missouri .....	MO	1,260,109	957,130	141,983	106,397	1,561,579	1,334,720
27. Montana .....	MT	904,663	866,125	140,017	456,689	2,844,089	2,547,755
28. Nebraska .....	NE	266,317	135,248	1,980	22,430	35,671	13,599
29. Nevada .....	NV	12,170	17,708	0	0	0	0
30. New Hampshire .....	NH	65,509	31,480	0	0	0	0
31. New Jersey .....	NJ	1,325,314	1,356,377	50,000	0	1,261,102	181,614
32. New Mexico .....	NM	945,134	873,459	46,766	280,733	1,547,403	1,603,442
33. New York .....	NY	0	0	0	0	0	0
34. North Carolina .....	NC	928,440	684,648	164,766	8,400	2,632,353	2,240,234
35. North Dakota .....	ND	1,853,791	2,308,189	114,738	190,518	5,802,349	4,654,088
36. Ohio .....	OH	408,349	324,107	81,500	2,159	307,084	341,349
37. Oklahoma .....	OK	23,518,049	22,238,798	7,408,492	3,630,941	30,398,973	29,153,315
38. Oregon .....	OR	529,957	408,578	1,003,268	65,500	1,898,059	165,760
39. Pennsylvania .....	PA	762,244	790,703	28,773	0	602,321	360,241
40. Rhode Island .....	RI	13,151	11,969	0	0	0	0
41. South Carolina .....	SC	3,212,564	2,963,868	354,231	880,112	7,684,307	7,004,812
42. South Dakota .....	SD	64,261	44,835	0	0	1,430	2,688
43. Tennessee .....	TN	403,897	364,802	0	112,200	899,831	802,723
44. Texas .....	TX	41,009,602	36,693,929	6,582,676	4,480,917	66,742,968	55,429,033
45. Utah .....	UT	2,334,844	2,007,503	339,380	439,440	2,735,208	3,672,074
46. Vermont .....	VT	3,700	0	0	0	0	0
47. Virginia .....	VA	296,755	140,907	0	0	121,651	386,450
48. Washington .....	WA	214,985	0	0	0	0	0
49. West Virginia .....	WV	579,975	453,150	124,392	34,753	726,714	660,052
50. Wisconsin .....	WI	2,212,553	2,135,047	34,209	0	380,202	31,297
51. Wyoming .....	WY	1,278,025	1,313,258	133,419	272,493	140,857	669,853
52. American Samoa .....	AS	0	0	0	0	0	0
53. Guam .....	GU	0	0	0	0	0	0
54. Puerto Rico .....	PR	0	0	0	0	0	0
55. U.S. Virgin Islands .....	VI	0	0	0	0	0	0
56. Northern Mariana Islands .....	MP	0	0	0	0	0	0
57. Canada .....	CAN	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	106,067,988	96,443,892	29,406,389	26,127,664	224,823,642	219,597,194
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 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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.			
AFG Real Estate Holding Company, LLC	OH	31-1544320	
Bay Bridge Holding Company, LLC ^	OH	86-3438529	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	84-4395026	
Bay Bridge Marina Management, LLC (85%)	MD	27-4078277	
GALIC - Bay Bridge Marina, LLC	MD	27-0513333	
Charleston Harbor Holding Company, LLC ^	SC	20-4604276	
Charleston Harbor Fishing, LLC	SC	84-3355051	
Mountain View Grand Holding Company, LLC ^	NH	81-3737639	
Sailfish Holding Company, LLC	FL	84-4574243	
Skipjack Holding Company, LLC	MD	86-3225970	
Skipjack Marina Corp.	MD	84-2654660	
American Financial Enterprises, Inc.	MD	52-2179330	
American Money Management Corporation	CT	31-0996797	
American Real Estate Capital Company, LLC	OH	31-0828578	
Mid-Market Capital Partners, LLC	OH	27-1577326	
APU Holding Company	DE	27-2829629	
American Premier Underwriters, Inc.	OH	41-2112001	
Lehigh Valley Railroad Company	PA	23-6000765	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	13-6400464	
Magnolia Alabama Holdings, Inc.	PA	46-1665396	
Magnolia Alabama Holdings LLC	DE	20-1548213	
Michigan Oil & Gas Holdings, LLC	AL	20-1574094	
Ohio Oil & Gas Holdings, LLC	MI	46-1852532	
The Owasco River Railway, Inc.	OH	46-1480078	
PCC Technical Industries, Inc.	NY	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	DE	13-6021353	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	46-3246684	
GAI Insurance Company, Ltd. *	BMU	23-6000766	
Hangar Acquisition Corp.	OH	98-1073776	
Premier Lease & Loan Services Insurance Agency, Inc.	OH	31-1446308	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1242743	
Dixie Terminal Corporation	WA	91-1508644	
Great American Financial Resources, Inc.	OH	31-0823725	
Ceres Group, Inc.	DE	06-1356481	
Continental General Corporation	DE	34-1017531	
QQAgency of Texas, Inc.	NE	47-0717079	
Brothers Management, LLC	TX	34-1947042	
GALIC Brothers, Inc.	FL	20-1246122	
Helium Holdings Limited	OH	31-1391777	
GAI Australia Pty Ltd	BMU	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	
Triumphé Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	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	

\* 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.			
Great American Insurance Company *	OH	31-1544320	
American Empire Insurance Company *	OH	31-0501234	16691
American Empire Surplus Lines Insurance Company *	OH	31-0973761	37990
American Signature Underwriters, Inc.	OH	31-0912199	35351
Brothers Property Corporation	OH	31-1463075	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
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		

\* 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**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP	American Financial Group, Inc.	Ownership	0.00		N	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	N	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.00	American Financial Group, Inc.	N	.1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.00	American Financial Group, Inc.	N	.1
0000		00000	27-4078277	0	0										
0000		00000	27-0513333	0	0										
0000		00000	20-4604276	0	0										
0000		00000	84-3355051	0	0										
0000		00000	84-3355051	0	0										
0000		00000	81-3737639	0	0										
0000		00000	84-4574243	0	0										
0000		00000	84-4574243	0	0										
0000		00000	86-3225970	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0996797	0	0										
0000		00000	31-0828578	0	0										
0000		00000	27-1577326	0	0										
0000		00000	27-2829629	0	0										
0000		00000	41-2112001	0	0										
0000		00000	23-6000765	0	0										
0000		00000	13-6400464	0	0										
0000		00000	46-1665396	0	0										
0000		00000	20-1548213	0	0										
0000		00000	20-1574094	0	0										
0000		00000	46-1852532	0	0										
0000		00000	46-1480078	0	0										
0000		00000	13-6021353	0	0										
0000		00000	76-0080537	0	0										
0000		00000	46-3246684	0	0										
0000		00000	23-6000766	0	0										
0000		00000	98-1073776	0	0										
0000		00000	31-1446308	0	0										
0000		00000	91-1242743	0	0										
0000		00000	91-1508644	0	0										
0000		00000	31-0823725	0	0										
0000		00000	06-1356481	0	0										
0000		00000	34-1017531	0	0										
0000		00000	47-0717079	0	0										
0000		00000	34-1947042	0	0										
0000		00000	20-1246122	0	0										
0000		00000	31-1391777	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0666194	0	0										
0000		00000	31-119320	0	0										
0000		00000	31-0728327	0	0										
0000		00000	42-1575938	0	0										
0000		00000	80-0333563	0	0										
0000		00000	27-3062314	0	0										

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0084	American Financial Group, Inc.	10646	36-4079497	0	0		Great American Contemporary Insurance Company	.OH.	.IA.	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	10701	59-1835212	0	0		Bridgefield Employers Insurance Company	.FL.	.IA.	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company	.FL.	.IA.	Bridgefield Employers Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	22179	95-2801326	0	0		Republic Indemnity Company of America	.CA.	.IA.	Great American Contemporary Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	43753	31-1054123	0	0		Republic Indemnity Company of California	.CA.	.IA.	Republic Indemnity Company of America	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	59-3269531	0	0		Great American Holding (Europe) Limited	.GBR.	.NIA.	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	95-2801326	0	0		Great American Europe Limited	.GBR.	.NIA.	Great Amerian Holding (Europe) Limted	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	AA-1784136	0	0		Great American International Insurance (EU)								
.0000		00000	AA-1120817	0	0		Designated Activity Company	.IRL.	.IA.	Great American Europe Limited	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	AA-1120817	0	0		Great American International Insurance (UK)	.GBR.	.IA.	Great American Europe Limited	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	23418	73-0556513	0	0		Mid-Continent Casualty Company	.OH.	.RE.	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	15380	73-1406844	0	0		Mid-Continent Assurance Company	.OH.	.IA.	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	13794	38-3803661	0	0		Mid-Continent Excess and Surplus Insurance Company	.OH.	.IA.	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	30-0571535	0	0		Mid-Continent Specialty Insurance Services, Inc.	.OK.	.NIA.	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	23426	73-0773259	0	0		Oklahoma Surety Company	.OH.	.IA.	Mid-Continent Casualty Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	34-1607394	0	0		National Interstate Corporation	.OH.	.NIA.	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	34-1899058	0	0		American Highways Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	31-1548235	0	0		Explorer RV Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	98-0191335	0	0		Hudson Indemnity, Ltd.	.CYM.	.IA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	66-0660039	0	0		Hudson Management Group, Ltd.	.VIR.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	34-1607396	0	0		National Interstate Insurance Agency, Inc.	.OH.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	36-4670968	0	0		Commercial For Hire Transportation Purchasing Group	.SC.	.NIA.	National Interstate Insurance Agency, Inc.	Management	0.000	American Financial Group, Inc.	.N.	2
.0084	American Financial Group, Inc.	32620	34-1607395	0	0		National Interstate Insurance Company	.OH.	.IA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	11051	99-0345306	0	0		National Interstate Insurance Company of Hawaii, Inc.	.OH.	.IA.	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	43-1254631	0	0		TransProtection Service Company	.MO.	.NIA.	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	41106	95-3623282	0	0		Triumphé Casualty Company	.OH.	.IA.	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	21172	86-0114294	0	0		Vanliner Insurance Company	.OH.	.IA.	National Interstate Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	20-5546054	0	0		Safety Claims & Litigation Services, LLC	.MT.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	46-4570914	0	0		Safety, Claims and Litigation Services, LLC	.OH.	.NIA.	National Interstate Corporation	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	59-1683711	0	0		Summit Consulting, LLC	.FL.	.NIA.	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC	.FL.	.NIA.	Summit Consulting, LLC	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	16691	31-0501234	0	0		Great American Insurance Company	.OH.	.UIP.	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	37990	31-0973761	0	0		American Empire Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0084	American Financial Group, Inc.	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	31-1463075	0	0		American Signature Underwriters, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	59-2840291	0	0		Brothers Property Corporation	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	25-1754638	0	0		Brothers Pennsylvania Corporation	.PA.	.NIA.	Brothers Property Corporation	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	59-2840294	0	0		Brothers Property Management Corporation	.OH.	.NIA.	Brothers Property Corporation	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	31-1277904	0	0		Crop Managers Insurance Agency, Inc.	.KS.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	83-1767590	0	0		CropSurance Agency, LLC	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	31-0589001	0	0		Dempsey & Siders Agency, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	84-2358400	0	0		Human and Social Services Risk Purchasing Group, LLC	.OH.	.NIA.	Dempsey & Siders Agency, Inc.	Ownership	100.00	American Financial Group, Inc.	.N.	0
.0000		00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	.CA	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	.N.	0

12.

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

**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 Domestic Loca-tion to Report-ing Entity	10 Rela-tion- ship to Report-ing 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
..0000		00000	31-1277904	0	0	El AgUILA, Compa?ia de Seguros, S.A. de C.V.		MEX	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	Y	0
..0000		00000	39-1404033	0	0	Farmers Crop Insurance Alliance, Inc.		KS	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
..0000		00000	31-0589001	0	0	Foreign Credit Insurance Association		NY	OTH	Great American Insurance Company	Management	0.000	American Financial Group, Inc.	N	2
..0000		00000	81-0814136	0	0	GAI Mexico Holdings, LLC		DE	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
..0000		00000	31-1753938	0	0	GAI Warranty Company		OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	Y	0
..0000		00000	31-1765544	0	0	GAI Warranty Company of Florida		FL	NIA	GAI Warranty Company	Ownership	100.00	American Financial Group, Inc.	N	0
..0000		00000	61-1329718	0	0	Global Premier Finance Company		OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	26832	95-1542353	0	0	Great American Alliance Insurance Company		OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	26344	15-6020948	0	0	Great American Assurance Company		OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	39896	61-0983091	0	0	Great American Casualty Insurance Company		OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	37532	31-0954439	0	0	Great American E & S Insurance Company		OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	41858	31-1036473	0	0	Great American Fidelity Insurance Company		OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	31-1652643	0	0	Great American Insurance Agency, Inc.		OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
						Great American Insurance Company of New York		NY	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	22136	13-5539046	0	0	Great American Management Services, Inc.		OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	31-0856644	0	0	Great American Protection Insurance Company		OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	38580	31-1288778	0	0	Great American Re Inc.		DE	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	31-0918893	0	0	Great American Security Insurance Company		OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	31135	31-1209419	0	0	Great American Spirit Insurance Company		OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	33723	31-1237970	0	0	Great American Underwriters Insurance Company		OH	IA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0084	American Financial Group, Inc.	16618	83-1694393	0	0	Key Largo Group, Inc.		FL	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	59-1263251	0	0	PLS Canada Insurance Brokers Inc.		CAN	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	87-1850814	0	0	Professional Risk Brokers, Inc.		IL	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000	31-1293064	0	0	Shelter Rock Holdings, LLC		OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0
.0000		00000		0	0	Westline Industrial, LLC		OH	NIA	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	N	0

12.2

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY  
**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire .....	0	0	0.0	0.0
2. Allied Lines .....	0	0	0.0	0.0
3. Farmowners multiple peril .....	0	0	0.0	0.0
4. Homeowners multiple peril .....	0	0	0.0	0.0
5. Commercial multiple peril .....	0	0	0.0	0.0
6. Mortgage guaranty .....	0	0	0.0	0.0
8. Ocean marine .....	0	0	0.0	0.0
9. Inland marine .....	9,010,829	3,332,762	37.0	28.1
10. Financial guaranty .....	0	0	0.0	0.0
11.1 Medical professional liability - occurrence .....	0	0	0.0	0.0
11.2 Medical professional liability - claims-made .....	0	0	0.0	0.0
12. Earthquake .....	0	0	0.0	0.0
13. Group accident and health .....	0	0	0.0	0.0
14. Credit accident and health .....	0	0	0.0	0.0
15. Other accident and health .....	0	0	0.0	0.0
16. Workers' compensation .....	0	33,115	0.0	0.0
17.1 Other liability - occurrence .....	40,274,620	10,314,055	25.6	1.2
17.2 Other liability - claims-made .....	15,811,290	3,898,273	24.7	43.9
17.3 Excess workers' compensation .....	0	0	0.0	0.0
18.1 Products liability - occurrence .....	16,667,650	11,968,001	71.8	205.5
18.2 Products liability - claims-made .....	0	0	0.0	0.0
19.1,19.2 Private passenger auto liability .....	0	0	0.0	0.0
19.3,19.4 Commercial auto liability .....	7,615,771	3,650,097	47.9	33.3
21. Auto physical damage .....	2,374,576	1,012,249	42.6	37.0
22. Aircraft (all perils) .....	0	0	0.0	0.0
23. Fidelity .....	0	0	0.0	0.0
24. Surety .....	4,366,169	16,273	0.4	3.1
26. Burglary and theft .....	0	0	0.0	0.0
27. Boiler and machinery .....	0	0	0.0	0.0
28. Credit .....	0	0	0.0	0.0
29. International .....	0	0	0.0	0.0
30. Warranty .....	0	0	0.0	0.0
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	0.0	0.0
35. Totals .....	96,120,905	34,224,825	35.6	48.8
<b>DETAILS OF WRITE-INS</b>				
3401. ....				
3402. ....				
3403. ....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0.0	0.0

**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date	
1. Fire .....	0	0	0	
2. Allied Lines .....	0	0	0	
3. Farmowners multiple peril .....	0	0	0	
4. Homeowners multiple peril .....	0	0	0	
5. Commercial multiple peril .....	0	0	0	
6. Mortgage guaranty .....	0	0	0	
8. Ocean marine .....	0	0	0	
9. Inland marine .....	3,681,232	10,323,421	8,283,915	
10. Financial guaranty .....	0	0	0	
11.1 Medical professional liability - occurrence .....	0	0	0	
11.2 Medical professional liability - claims-made .....	0	0	0	
12. Earthquake .....	0	0	0	
13. Group accident and health .....	0	0	0	
14. Credit accident and health .....	0	0	0	
15. Other accident and health .....	0	0	0	
16. Workers' compensation .....	0	0	0	
17.1 Other liability - occurrence .....	15,756,135	43,812,254	40,875,592	
17.2 Other liability - claims-made .....	5,531,039	17,053,956	15,565,660	
17.3 Excess workers' compensation .....	0	0	0	
18.1 Products liability - occurrence .....	6,478,207	18,088,508	16,030,633	
18.2 Products liability - claims-made .....	0	0	0	
19.1,19.2 Private passenger auto liability .....	0	0	0	
19.3,19.4 Commercial auto liability .....	3,499,305	9,503,392	8,119,975	
21. Auto physical damage .....	852,976	2,671,274	2,617,772	
22. Aircraft (all perils) .....	0	0	0	
23. Fidelity .....	0	0	0	
24. Surety .....	1,463,521	4,615,183	4,950,345	
26. Burglary and theft .....	0	0	0	
27. Boiler and machinery .....	0	0	0	
28. Credit .....	0	0	0	
29. International .....	0	0	0	
30. Warranty .....	0	0	0	
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 .....	37,262,415	106,067,988	96,443,892	
<b>DETAILS OF WRITE-INS</b>				
3401. ....				
3402. ....				
3403. ....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0	0

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

**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	24,705	9,710	34,415	89,868	10,136	91,504	191,508	(799)	17,346	16,547
2. 2019 .....	13,231	27,253	40,484	2,869	1,301	4,170	11,381	4,161	18,503	34,045	1,019	(3,288)	(2,269)
3. Subtotals 2019 + Prior .....	128,603	121,257	249,860	27,574	11,011	38,585	101,249	14,297	110,007	225,553	220	14,058	14,278
4. 2020 .....	13,372	47,064	60,436	4,009	4,415	8,424	10,765	4,293	27,501	42,559	1,402	(10,855)	(9,453)
5. Subtotals 2020 + Prior .....	141,975	168,321	310,296	31,583	15,426	47,009	112,014	18,590	137,508	268,112	1,622	3,203	4,825
6. 2021 .....	XXX	XXX	XXX	XXX	7,943	7,943	XXX	9,746	30,288	40,034	XXX	XXX	XXX
7. Totals .....	141,975	168,321	310,296	31,583	23,369	54,952	112,014	28,336	167,796	308,146	1,622	3,203	4,825
8. Prior Year-End 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. 1.1	2. 1.9	3. 1.6
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 2.0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY  
**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.

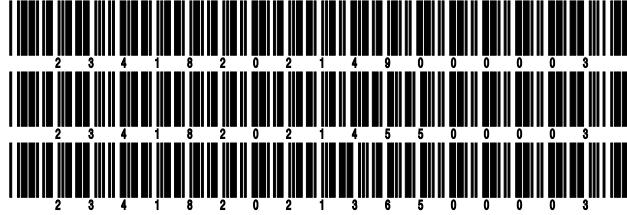
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

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.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

**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 .....		
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 the end of current period (Lines 1+2+3+4-5+6-7-8) .....		
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....		

**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 .....		
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 paid 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) .....		
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....		
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....		

**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 .....	0	0
2.2 Additional investment made after acquisition .....	0	0
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	0	0
5. Unrealized valuation increase (decrease) .....	0	0
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	0	0
8. Deduct amortization of premium and depreciation .....	0	2,245
9. Total foreign exchange change in book/adjusted carrying value .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	0	0
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 .....	0	0
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 .....	441,484,733	469,732,387
2. Cost of bonds and stocks acquired .....	101,376,471	91,434,695
3. Accrual of discount .....	771,963	1,435,529
4. Unrealized valuation increase (decrease) .....	(5,326)	(3,132,045)
5. Total gain (loss) on disposals .....	375,449	518,034
6. Deduct consideration for bonds and stocks disposed of .....	89,254,720	115,009,429
7. Deduct amortization of premium .....	469,742	874,320
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	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) .....	454,474,429	441,484,733
12. Deduct total nonadmitted amounts .....	100,000	100,000
13. Statement value at end of current period (Line 11 minus Line 12) .....	454,374,429	441,384,733

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

**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
<b>BONDS</b>								
1. NAIC 1 (a) .....	329,245,154	9,930,469	22,457,772	1,007,020	325,726,545	329,245,154	317,724,871	327,540,590
2. NAIC 2 (a) .....	52,380,512	0	1,194,763	(72,450)	42,364,492	52,380,512	51,113,299	33,914,848
3. NAIC 3 (a) .....	3,964,309	0	462,154	(744,736)	2,986,529	3,964,309	2,757,419	1,284,764
4. NAIC 4 (a) .....	751,208	0	23,793	9,668	743,012	751,208	737,083	719,245
5. NAIC 5 (a) .....	225,122	0	159,353	(43,949)	225,940	225,122	21,820	202,683
6. NAIC 6 (a) .....	0	0	0	0	0	0	0	0
7. Total Bonds .....	386,566,305	9,930,469	24,297,835	155,553	372,046,518	386,566,305	372,354,491	363,662,129
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	22,730,000	0	0	(53,000)	22,404,277	22,730,000	22,677,000	21,895,528
10. NAIC 3 .....	2,735,740	0	0	(13,630)	2,648,035	2,735,740	2,722,110	1,904,183
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	25,465,740	0	0	(66,630)	25,052,312	25,465,740	25,399,110	23,799,710
15. Total Bonds and Preferred Stock .....	412,032,045	9,930,469	24,297,835	88,923	397,098,829	412,032,045	397,753,601	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

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**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Purchase xx	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
91999999 Totals					

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards  
**N O N E**

Schedule DB - Part B - Verification - Futures Contracts  
**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open  
**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  
**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of  
Derivatives  
**N O N E**

**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 .....	80,576,121	191,696,225
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	284
6. Deduct consideration received on disposals .....	141,634,618	75,779,578
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	80,187,951	141,246,447
11. Deduct total nonadmitted amounts .....	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>80,187,951</b>	<b>141,246,447</b>

Schedule A - Part 2 - Real Estate Acquired and Additions Made  
**N O N E**

Schedule A - Part 3 - Real Estate Disposed  
**N O N E**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made  
**N O N E**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid  
**N O N E**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made  
**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid  
**N O N E**

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

**SCHEDULE D - PART 3**

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
12641Q-AJ-1	CSMC 2009-7R 445 - CM0/RMBS		.08/01/2021	Direct	0		.2,626	.0	1.D FM
12641Q-CZ-3	CSMC 2009-7R 134 - CM0/RMBS		.09/01/2021	Direct	0		.2,277	.0	1.D FM
38178G-AA-8	GOCAP 49R AR - CDO		.08/06/2021	WELLS FARGO SECURITIES LLC	1,000,000		.1,000,000	.0	1.A FE
39809P-AA-3	GSTNE 21FL3 A - CDO		.07/29/2021	WELLS FARGO SECURITIES LLC	2,000,000		.2,000,000	.0	1.A FE
48254V-AE-3	KKR LENDING PARTNERS III CLO LLC - CDO		.08/20/2021	Bank of America Merrill Lynch	900,000		.900,000	.0	1.A FE
74387M-AA-7	PFMT 21J1 A1 - CM0/RMBS		.09/29/2021	Anherst Securities Group LLC	5,030,469		.5,000,000	.0	1.A FM
97988P-BA-3	WDMNT 171RR A1R - CDO		.09/24/2021	DEUTSCHE BANK SECURITIES, INC.	1,000,000		.1,000,000	.0	1.D Z
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>					9,930,469		.9,904,903	.0	12,500
<b>8399997. Total - Bonds - Part 3</b>					9,930,469		.9,904,903	.0	12,500
<b>8399998. Total - Bonds - Part 5</b>					XXX		XXX		XXX
<b>8399999. Total - Bonds</b>					9,930,469		.9,904,903	.0	12,500
<b>8999997. Total - Preferred Stocks - Part 3</b>					0		XXX		XXX
<b>8999998. Total - Preferred Stocks - Part 5</b>					XXX		XXX		XXX
<b>8999999. Total - Preferred Stocks</b>					0		XXX		XXX
<b>9799997. Total - Common Stocks - Part 3</b>					0		XXX		XXX
<b>9799998. Total - Common Stocks - Part 5</b>					XXX		XXX		XXX
<b>9799999. Total - Common Stocks</b>					0		XXX		XXX
<b>9899999. Total - Preferred and Common Stocks</b>					0		XXX		XXX
<b>9999999 - Totals</b>					9,930,469		XXX	.0	12,500

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

## **SCHEDULE D - PART 4**

#### Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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		
.68609T-DM-7	OREGON ST		09/01/2021	Direct		30,000	30,000	32,300	30,225	0	(225)	0	(225)	0	30,000	0	0	0	636	12/01/2048	1.B FE	
.68609T-HV-3	OREGON ST		09/01/2021	Direct		75,000	75,000	79,239	75,987	0	(987)	0	0	0	75,000	0	0	0	1,937	06/01/2049	1.B FE	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					105,000	105,000	111,539	106,212	0	(1,212)	0	(1,212)	0	105,000	0	0	0	0	2,573	XXX	XXX	
.041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		09/01/2021	Paydown		18,585	18,585	18,585	0	0	0	0	0	18,585	0	0	0	0	389	07/01/2043	1.B FE	
.196479-2D-0	COLORADO HSG & FIN AUTH		09/01/2021	Direct		80,000	80,000	.84,535	.80,645	0	(645)	0	0	0	80,000	0	0	0	0	1,792	05/01/2049	1.A FE
.196479-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		09/01/2021	Paydown		3,753	3,753	3,753	3,753	0	0	0	0	0	3,753	0	0	0	0	80	02/01/2044	1.B FE
.20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2021	Direct		165,000	165,000	173,747	165,540	0	(540)	0	0	0	165,000	0	0	0	0	3,743	11/15/2039	1.A FE
.246395-IWY-9	DELAWARE ST HSG AUTH REV		07/01/2021	Call @ 100.00		120,000	120,000	124,752	120,372	0	(372)	0	0	0	120,000	0	0	0	0	6,035	07/01/2029	1.B FE
.296122-US-1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		09/01/2021	Paydown		243,197	243,197	243,197	0	0	0	0	0	243,197	0	0	0	0	4,759	08/01/2044	1.A FE	
.3133N3-U9-3	FH RE6008 - RMBS		09/01/2021	Paydown		71,024	71,024	.72,201	.71,920	0	(896)	0	0	0	71,024	0	0	0	0	1,654	11/01/2049	1.A
.3133N3-VG-6	FH RE6015 - RMBS		09/01/2021	Paydown		78,638	78,638	.79,780	.79,517	0	(879)	0	0	0	78,638	0	0	0	0	1,718	09/01/2049	1.A
.31397P-PP-9	FHM M012 A33 - CMBS		08/01/2021	Paydown		139,627	139,627	139,627	139,627	0	0	0	0	0	139,627	0	0	0	0	2,251	08/15/2051	1.A
.31397P-PP-9	FHM M012 A33 - CMBS		09/01/2021	Paydown		124,429	124,429	124,429	124,429	0	0	0	0	0	124,429	0	0	0	0	2,473	08/15/2051	1.B FE
.31397P-PV-6	FHM M012 A31 - CMBS		08/01/2021	Paydown		104,720	104,720	104,720	104,659	0	.62	0	0	0	104,720	0	0	0	0	1,592	08/15/2051	1.A
.31397P-PV-6	FHM M012 A31 - CMBS		09/01/2021	Paydown		93,322	93,322	93,322	93,267	0	.55	0	0	0	93,322	0	0	0	0	1,750	08/15/2051	1.B FE
.31400B-N5-3	FN CA40111 - RMBS		09/01/2021	Paydown		235,915	235,915	239,601	238,698	0	(2,783)	0	0	0	235,915	0	0	0	0	5,382	08/01/2049	1.A
.34074M-SJ-1	FLORIDA HSG FIN CORP REV		07/01/2021	Direct		130,000	130,000	137,436	130,687	0	(687)	0	0	0	130,000	0	0	0	0	5,525	01/01/2050	1.A FE
.45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2021	Direct		25,000	25,000	.27,762	.25,164	0	(164)	0	0	0	25,000	0	0	0	0	1,000	01/01/2050	1.B FE
.45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		07/01/2021	Direct		95,000	95,000	.106,293	.95,928	0	(928)	0	0	0	95,000	0	0	0	0	1,850	04/01/2050	1.A FE
.45201Y-R3-3	ILLINOIS HSG DEV AUTH REV		07/01/2021	Direct		140,000	140,000	.150,212	.141,104	0	(1,104)	0	0	0	140,000	0	0	0	0	3,079	10/01/2048	1.A FE
.45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - MBS		09/01/2021	Paydown		83,585	83,585	.80,241	.80,858	0	2,727	0	0	0	83,585	0	0	0	0	1,395	06/01/2043	1.A FE
.45203L-CO-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		09/01/2021	Paydown		2,052	2,052	.2,050	.2,052	0	2	0	0	0	2,052	0	0	0	0	38	07/01/2032	1.A FE
.45505T-GP-0	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F		07/01/2021	Direct		350,000	350,000	350,000	350,001	0	(1)	0	0	0	350,000	0	0	0	0	9,975	07/01/2031	1.A FE
.54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		09/01/2021	Paydown		100,843	100,843	100,843	100,843	0	0	0	0	0	100,843	0	0	0	0	2,094	12/01/2038	1.A FE
.57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		09/01/2021	Paydown		41,652	41,652	.41,652	.41,652	0	0	0	0	0	41,652	0	0	0	0	1,101	07/01/2043	1.A FE
.57419R-HT-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		09/01/2021	Call @ 100.00		2,573	2,573	.2,573	.2,573	0	0	0	0	0	2,573	0	0	0	0	.68	11/01/2058	1.A FE
.57419R-LB-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	0	1,210	09/01/2048	1.C FE
.57587A-AB-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/12/2021	Direct		170,000	170,000	.179,347	.171,191	0	(1,191)	0	0	0	170,000	0	0	0	0	3,569	12/01/2048	1.B FE
.57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/12/2021	Direct		285,000	285,000	.305,463	.285,956	0	(956)	0	0	0	285,000	0	0	0	0	6,142	06/01/2039	1.B FE
.594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		07/01/2021	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
.60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		18,999	18,999	18,999	18,999	0	0	0	0	0	18,999	0	0	0	0	342	11/01/2044	1.A FE
.60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		154,833	154,833	154,833	154,833	0	0	0	0	0	154,833	0	0	0	0	2,830	02/01/2045	1.A FE
.60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		.59,334	.59,334	.59,334	.59,334	0	0	0	0	0	.59,334	0	0	0	0	1,189	04/01/2045	1.A FE
.60416S-BU-3	MINNESOTA ST HSG FIN AGY		09/01/2021	Direct		25,000	25,000	.26,259	.25,163	0	(163)	0	0	0	25,000	0	0	0	0	800	07/01/2031	1.B FE
.60416S-ID-8	MINNESOTA ST HSG FIN AGY		09/01/2021	Call @ 100.00		30,000	30,000	.32,264	.30,284	0	(284)	0	0	0	30,000	0	0	0	0	1,235	01/01/2048	1.B FE
.605350-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		09/01/2021	Paydown		28,910	28,910	28,910	28,910	0	0	0	0	0	28,910	0	0	0	0	543	12/01/2032	1.A FE
.605350-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		09/01/2021	Paydown		21,680	21,680	.21,872	.21,774	0	(94)	0	0	0	21,680	0	0	0	0	455	12/01/2034	1.A FE
.60637B-GC-8	MISSOURI ST HSG DEV COMM SINGLE FAMILY		09/01/2021	Direct		60,000	60,000	.65,071	.60,657	0	(657)	0	0	0	60,000	0	0	0	0	1,224	05/01/2038	1.B FE
.60637B-GM-6	MISSOURI ST HSG DEV COMM SINGLE FAMILY		09/01/2021	Direct		25,000	25,000	.26,941	.25,160	0	(160)	0	0	0	25,000	0	0	0	0	538	11/01/2045	1.B FE
.60637B-SP-6	MISSOURI ST HSG DEV COMM SINGLE FAMILY		09/01/2021	Direct		.45,000	.45,000	.47,627	.45,369	0	(369)	0	0	0	.45,000	0	0	0	0	1,012	05/01/2049	1.B FE
.61212R-X7-6	MONTANA ST BRB HSG		07/01/2021	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	12/01/2038	1.C FE
.61212W-EL-5	MONTANA ST BRB HSG SINGLE FAMILY MTG		07/01/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
.63968M-RE-1	NEBRASKA INVIT FIN AUTH SINGLE FAMILY HSG		09/01/2021	Direct		75,000	75,000	.79,787	.75,605	0	(605)	0	0	0	.75,000	0	0	0	0	2,101	09/01/2048	1.B FE
.647200-2H-6	NEW MEXICO MTG FIN AUTH - MBS		09/01/2021	Paydown		19,245	19,245	19,245	19,245	0	0	0	0	0	19,245	0	0	0	0	373	12/01/2035	1.A FE
.647200-3H-5	NEW MEXICO MTG FIN AUTH		09/01/2021	Direct		30,000	30,000	.31,823	.30,161	0	(161)	0	0	0	30,000	0	0	0	0	992	03/01/2045	1.A FE
.647200-3M-4	NEW MEXICO MTG FIN AUTH		09/01/2021	Direct		30,000	30,000	.29,995	.0	0	0	0	0	0	0	0	0	0	0	0	0	
.647200-3N-2	NEW MEXICO MTG FIN AUTH - MBS		09/01/2021	Paydown		.50,552	.50,552	.50,552	.0	0	0	0	0	.50,552	0	0	0	0	1,115	02/01/2037	1.B FE	
.647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		09/01/2021	Paydown		16,124	16,124	.15,721	.15,779	0	345	0	0	0	16,124	0	0	0	0	297	02/01/2043	1.B FE
.647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		09/01/2021	Paydown		78,733	78,733	.78,093	.78,411	0	322	0	0	0	.78,733	0	0	0	0	1,428	07/01/2043	1.B FE
.647201-DM-1	NEW MEXICO MTG FIN AUTH		07/01/2021	Direct		40,000	40,000	.42,298	.40,244	0	(244)	0	0	0	.40,000	0	0	0	0	1,715	07/01/2049	1.A FE
.647201-HC-9	NEW MEXICO MTG FIN AUTH		07/01/2021	Direct		30,000	30,000	.32,568	.30,245	0	(245)	0	0	0	.30,000	0	0	0	0	1,133	01/01/2050</	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY  
**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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		
.658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/02/2021	Direct		.85,000	.85,000	.89,834	.85,486	0	-(.486)	0	0	.85,000	0	0	0	.3,689	07/01/2047	1.B FE		
.658909-EV-4	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Call @ 100.00		160,000	160,000	166,632	162,435	0	-(1,125)	0	-(1,125)	0	0	161,310	0	-(1,310)	5,600	07/01/2043	1.B FE	
.658909-HW-9	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Direct		.155,000	.155,000	.167,938	.155,984	0	-(.984)	0	-(.984)	0	0	.155,000	0	0	6,204	01/01/2036	1.B FE	
.677560-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2021	Paydown		.53,679	.53,679	.53,679	.53,679	0	0	0	0	0	0	0	0	0	.950	03/01/2036	1.A FE	
.677560-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2021	Paydown		.101,518	.101,518	.101,518	.101,518	0	0	0	0	0	0	0	0	0	1,935	03/01/2046	1.A FE	
.677560-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2021	Paydown		.19,205	.19,205	.19,205	.19,205	0	0	0	0	0	0	0	0	0	416	03/01/2046	1.A FE	
.677560-WI-3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2021	Direct		.155,000	.155,000	.155,000	.155,000	0	0	0	0	0	0	0	0	0	5,352	09/01/2037	1.A FE	
.686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/01/2021	Direct		.25,000	.25,000	.26,452	.25,098	0	-(.98)	0	-(.98)	0	0	.25,000	0	0	0	.891	07/01/2036	1.C FE
.837120-HG-4	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2021	Direct		.45,000	.45,000	.49,414	.45,329	0	-(.329)	0	-(.329)	0	0	.45,000	0	0	1,699	01/01/2050	1.A FE	
.837120-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2021	Direct		.20,000	.20,000	.20,755	.20,041	0	-(.41)	0	-(.41)	0	0	.20,000	0	0	811	07/01/2037	1.A FE	
.837120-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2021	Direct		.25,000	.25,000	.27,213	.25,205	0	-(.205)	0	-(.205)	0	0	.25,000	0	0	1,005	07/01/2043	1.A FE	
.837120-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/01/2021	Direct		.80,000	.80,000	.80,000	.80,000	0	0	0	0	0	0	.80,000	0	0	2,720	07/01/2038	1.A FE	
.83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Direct		.70,000	.70,000	.74,383	.70,595	0	-(.595)	0	-(.595)	0	0	.70,000	0	0	1,587	05/01/2039	1.A FE	
.88045R-B7-6	TENNESSEE HSG DEV AGY		09/01/2021	Call @ 100.00		.35,000	.35,000	.37,261	.35,117	0	-(.117)	0	-(.117)	0	0	.35,000	0	0	1,269	07/01/2045	1.C FE	
.880461-G9-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		08/02/2021	Direct		.50,000	.50,000	.54,289	.50,333	0	-(.333)	0	-(.333)	0	0	.50,000	0	0	1,772	01/01/2050	1.B FE	
.880461-NL-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		08/02/2021	Direct		.35,000	.35,000	.37,704	.35,298	0	-(.298)	0	-(.298)	0	0	.35,000	0	0	1,452	07/01/2042	1.B FE	
.880461-NP-9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		08/02/2021	Direct		.35,000	.35,000	.37,944	.35,339	0	-(.339)	0	-(.339)	0	0	.35,000	0	0	1,442	01/01/2042	1.B FE	
.880461-PS-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		07/01/2021	Direct		.30,000	.30,000	.30,000	.30,000	0	0	0	0	0	0	.30,000	0	0	1,158	07/01/2036	1.B FE	
.880461-03-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		09/01/2021	Direct		.30,000	.30,000	.32,579	.30,190	0	-(.190)	0	-(.190)	0	0	.30,000	0	0	1,131	07/01/2050	1.B FE	
.88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2021	Call @ 100.00		.25,000	.25,000	.24,999	.25,000	0	0	0	0	0	0	.25,000	0	0	.721	03/01/2046	1.B FE	
.88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2021	Paydown		.57,589	.57,589	.57,589	.57,589	0	0	0	0	0	0	.57,589	0	0	1,166	09/01/2047	1.B FE	
.88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2021	Direct		.40,000	.40,000	.44,471	.40,307	0	-(.307)	0	-(.307)	0	0	.40,000	0	0	1,219	03/01/2050	1.B FE	
.88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		09/28/2021	Call @ 100.00		.1,865	.1,865	.1,865	.1,865	0	0	0	0	0	0	.1,865	0	0	.29	07/01/2037	1.A FE	
.88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		09/28/2021	Call @ 100.00		.1,865	.1,865	.1,865	.1,865	0	0	0	0	0	0	.1,865	0	0	.29	07/01/2037	1.A FE	
.91743P-AK-1	UTAH HSG CORP - MBS		09/01/2021	Paydown		.30,346	.30,346	.31,906	.32,318	0	-(.1,972)	0	-(.1,972)	0	0	.30,346	0	0	.684	08/21/2044	1.A Z	
.92812V-MA-1	VIRGINIA ST HSG DEV AUTH - MBS		09/01/2021	Paydown		.76,158	.76,158	.76,141	.76,141	0	-.17	0	-.17	0	0	.76,158	0	0	1,574	11/25/2039	1.A FE	
.93978T-XF-1	WASHINGTON ST HSG FIN COMM		09/01/2021	Direct		.125,000	.125,000	.134,199	.125,816	0	-(.816)	0	-(.816)	0	0	.125,000	0	0	2,674	12/01/2047	1.A FE	
.976890-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME 0		09/01/2021	Direct		.100,000	.100,000	.106,760	.100,645	0	-(.645)	0	-(.645)	0	0	.100,000	0	0	4,000	09/01/2045	1.C FE	
3199999. Subtotal - Bonds - U.S. Special Revenues						5,669,549	5,669,549	5,862,861	5,691,690	0	(20,832)	0	(20,832)	0	0	5,670,858	0	(1,309)	(1,309)	151,397	XXX	XXX
.00443P-AA-7	ACE 2007-H2 A1 - RMBS		09/27/2021	Paydown		.23,855	.23,855	.18,746	.23,855	0	5,109	0	5,109	0	0	0	0	0	0	.40	12/25/2036	1.D FM
.023150-AA-6	AMBC LSN1 LLC		07/15/2021	Paydown		.159,353	.159,353	.159,751	.158,556	0	.797	0	.797	0	0	.159,353	0	0	4,940	02/12/2023	5.B G1	
.038413-AA-8	AFIT 2020-A-A - ABS		09/17/2021	Paydown		.84,857	.84,857	.84,842	.84,842	0	.15	0	.15	0	0	.84,857	0	0	0	1,075	07/17/2046	1.F FE
.04544N-AD-6	ABSH 2006-HE4 A1 - RMBS		09/27/2021	Paydown		.96,060	.96,060	.90,690	.91,966	0	4,094	0	4,094	0	0	.96,060	0	0	0	1,166	11/25/2036	1.D FM
.05530M-AA-7	BCAP 2006-A2 A1 - RMBS		09/27/2021	Paydown		.41,006	.41,006	.37,081	.38,383	0	1,605	0	1,605	0	0	.41,006	0	0	0	.82	01/25/2037	1.D FM
.05587T-AA-4	BSPT 2019-FL5 A - CMBS		09/15/2021	Paydown		.45,776	.45,776	.45,776	.45,776	0	0	0	0	0	0	.45,776	0	0	0	403	05/15/2029	1.A FE
.05601G-AA-4	BPCE 2011 FL1 A - CDO	C.	08/16/2021	Paydown		.305,602	.305,602	.305,602	.305,602	0	0	0	0	0	0	.305,602	0	0	0	1,244	02/17/2037	1.A FE
.059522-AA-0	BAFC 2007-C 6A1 - RMBS		09/20/2021	Paydown		.16,414	.16,414	.14,953	.14,953	0	1,461	0	1,461	0	0	.16,414	0	0	0	.54	05/20/2047	1.D FM
.07386Y-AE-4	BSARM 2007-5 3A1 - CMO/RMBS		09/01/2021	Paydown		.75,344	.66,346	.64,024	.75,290	0	.55	0	.55	0	0	.75,344	0	0	0	1,404	08/25/2047	1.D FM
.11024A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013	C.	09/20/2021	Paydown		.31,125	.31,125	.31,125	.31,125	0	-(.1)	0	-(.1)	0	0	.31,125	0	0	0	1,080	12/20/2025	1.F FE
.12510H-AC-4	CAUTO 2020-1 A3 - ABS		09/15/2021	Paydown		.9,436	.9,436	.9,429	.9,430	0	.6	0	.6	0	0	.9,436	0	0	0	.221	02/15/2050	1.A FE
.12529K-AA-0	CFMT 21GRN1 A - RMBS		09/20/2021	Paydown		.89,987	.89,987	.89,986	.89,987	0	1	0	1	0	0	.89,987	0	0	0	.496	03/20/2041	1.D FE
.12529L-AA-8	CFMT 2020-HB4 A - RMBS		09/25/2021	Paydown		.339,878	.339,878	.339,878	.339,878	0	0	0	0	0	0	.339,878	0	0	0	2,196	12/26/2030	1.A FE
.126410-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS		09/01/2021	Paydown		.0	.0	.124	.51	0	1	0	1	0	0	.0	0	0	0	5	09/26/2037	1.D FM
.126410-AA-9	CSMC 2009-7R 4A4 - CMO/RMBS		09/01/2021	Paydown		.15,309	.15,309	.11,787	.14,686	0	.613	0	.613	0	0	.15,309	0	0	0	.650	07/26/2037	1.D FM
.126410-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS		07/01/2021	Paydown		.0	.0	.0	.0	0	0	0	0	0	0	.0	0	0	0	0	07/26/2037	5.B FM
.126410-BQ-4	CSMC 2009-7R 8A6 - CMO/RMBS		09/01/2021	Paydown		.12,140	.12,140	.0	.11,905	0	.235	0	.235	0	0	.12,140	0	0	0	.189	05/26/2036	1.D FM
.126410-CR-1	CSMC 2009-7R 124 - CMO/RMBS		08/26/2021	Paydown		.4,996	.4,996	.4,996	.4,945	0	.51	0	.51	0	0	.4,996	0	0	0	.179	01/26/2036	1.D FM
.126410-CS-9	CSMC 2009-7R 125 - CMO/RMBS		09/01/2021	Paydown		.369	.369	.370	.182	0	.1	0	.1	0	0	.369	0	0	0	.14	01/26/2036	1.D FM
.126410-CX-8	CSMC 2009-7R 132 - CMO/RMBS		09/01/2021	Paydown		.37,402	.37,402	.37,402	.37,842	0	-(.441)	0	-(.441)	0	0	.37,402	0	0	0	.1,431	06/26/2037	1.D FM
.126410-DH-2	CSMC 2009-7R 146 - CMO/RMBS		09/01/2021	Paydown		.22,365	.22,365	.14,295	.22,037	0	.328	0	.328	0	0	.22,365	0	0	0	.302	04/26/2037	1.D FM

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					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 Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Impairment Accre- tion	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.14576A-AA-0	CARM 201 A1 - RMBS		.09/15/2021	Paydown		2,500	2,499	2,499	0	.1	0	.1	0	0	.2,500	0	0	0	.34	.12/15/2050	1.A FE
.15672A-AA-0	CERB XVIII A - CDO		.07/15/2021	Paydown		33,104	33,104	33,093	0	.11	0	.11	0	0	.33,104	0	0	0	.495	.04/15/2027	1.A FE
.15673G-AA-6	CERB 19 A1 - CDO		.08/02/2021	Paydown		2,000,000	2,000,000	2,000,206	0	-.206	0	-.206	0	0	.2,000,000	0	0	0	.30,721	.07/22/2029	1.A FE
.15673Q-AA-4	CERB XXIII A - CDO	C.	.08/23/2021	Paydown		426,485	426,485	420,087	0	5,809	0	5,809	0	0	.426,485	0	0	0	.4,106	.04/15/2028	1.A FE
.17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS		.09/01/2021	Paydown		2,572	2,572	0	0	.45	0	.45	0	0	.2,572	0	0	0	.49	.01/27/2036	1.D FM
.17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS		.09/01/2021	Paydown		2,870	2,870	0	0	.107	0	.107	0	0	.2,870	0	0	0	.94	.08/25/2035	1.D FM
.21872F-AA-5	CAFL 2019-1 A - CMBS		.09/01/2021	Paydown		75,853	75,853	75,814	0	.39	0	.39	0	0	.75,853	0	0	0	.2,275	.03/15/2052	1.A FE
.22549N-AA-9	CREDIT SUISSE ABS REPACKAGING TRUST 2018	D.	.07/26/2021	Paydown		260,672	260,672	252,852	0	254,161	0	6,511	0	0	.260,672	0	0	0	.2,971	.01/01/2037	1.D FE
.23304G-AJ-0	DNKX 2019-1 A21 - RMBS		.08/20/2021	Paydown		2,500	2,500	2,500	0	0	0	0	0	.2,500	0	0	0	.71	.05/20/2049	2.B FE	
.25755T-AN-0	DPABS 211 A1 - RMBS		.07/26/2021	Paydown		5,000	5,000	0	0	0	0	0	0	0	.5,000	0	0	0	.37	.04/25/2051	2.A FE
.26827E-AC-9	ECAF I A2D - ABS	D.	.09/15/2021	Paydown		23,793	23,793	21,091	0	2,364	0	.337	0	0	.2,701	0	0	0	.812	.06/15/2040	4.A FE
.26829C-AZ-0	GLGU 2015-7 AX - CDO		.07/20/2021	Paydown		87,500	87,500	87,407	0	.93	0	.93	0	0	.87,500	0	0	0	.604	.04/22/2030	1.A FE
.26885T-AA-6	ELF1 2019-A A - ABS		.09/25/2021	Paydown		48,159	48,159	48,150	0	0	0	0	0	.48,159	0	0	0	.813	.03/25/2044	1.A FE	
.30070R-AA-0	XAN 20RS0 A - CDO	C.	.08/17/2021	Paydown		115,788	115,788	115,788	0	0	0	0	0	.115,788	0	0	0	.916	.03/16/2035	1.A FE	
.31737V-AA-4	FAHB 20HBA A - CMO/RMBS		.09/25/2021	Paydown		60,764	60,764	60,300	0	464	0	0	0	0	.60,764	0	0	0	.720	.07/25/2030	1.A FE
.32051G-EZ-4	FHAMS 2004-A47 1A1 - CMO/RMBS		.09/01/2021	Paydown		11,210	11,210	9,497	0	1,713	0	0	0	0	.11,210	0	0	0	.173	.02/25/2035	1.D FM
.32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		.09/01/2021	Paydown		11,304	11,304	9,648	0	1,298	0	6	0	0	.11,304	0	0	0	.265	.07/25/2038	1.D FM
.36166V-AE-5	GC1 CREDIT SUISSE A - RMBS	C.	.09/18/2021	Paydown		25,556	25,556	25,549	0	0	0	.7	0	.25,556	0	0	0	.86	.06/18/2046	1.F FE	
.36185G-DX-2	GMACI 2004-HES 5 A5 - RMBS		.09/01/2021	Paydown		8,753	8,753	0	0	.6,241	0	2,512	0	0	.8,753	0	0	0	.339	.09/25/2034	1.D FM
.362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS		.09/01/2021	Paydown		512	420	375	0	510	0	2	0	0	.512	0	0	0	.8	.01/25/2036	1.D FM
.362341-FN-4	GSR 2005-AR4 3A5 - CMO/RMBS		.09/01/2021	Paydown		19,603	18,532	19,380	0	223	0	0	0	0	.19,603	0	0	0	.369	.07/25/2035	1.D FM
.362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		.09/01/2021	Paydown		11,352	8,874	11,339	0	13	0	0	0	0	.11,352	0	0	0	.199	.11/25/2035	1.D FM
.362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		.09/01/2021	Paydown		16,162	15,363	15,295	0	.867	0	0	0	0	.16,162	0	0	0	.308	.11/25/2035	1.D FM
.36655Y-AB-3	GARR 2018-1 A1T - CDO		.09/20/2021	Paydown		173,069	173,069	173,076	0	-.8	0	0	0	0	.173,069	0	0	0	.2,148	.03/22/2027	1.A FE
.38177K-AA-3	GOCAP 49 A1 - CDO	C.	.09/02/2021	Paydown		1,000,000	1,000,000	1,000,000	0	0	0	0	0	.1,000,000	0	0	0	.30,746	.07/20/2032	1.A FE	
.38522H-AA-9	GACM 2020-FL2 A - CMBS	C.	.09/16/2021	Paydown		269,758	269,758	269,758	0	0	0	0	0	.269,758	0	0	0	.4,987	.03/16/2035	1.A FE	
.39678I-AA-6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR		.09/01/2021	Paydown		5,175	5,175	5,195	0	-.20	0	0	0	0	.5,175	0	0	0	.150	.09/01/2034	1.D FM
.41161P-TN-3	HVLT 2005-10 2A A - CMO/RMBS		.09/20/2021	Paydown		42,258	42,258	26,246	0	40,702	0	1,557	0	0	.42,258	0	0	0	.207	.01/19/2035	1.D FM
.41161P-LK-7	HVLT 2005-11 2A - CMO/RMBS		.09/20/2021	Paydown		52,872	52,872	37,142	0	41,869	0	11,003	0	0	.52,872	0	0	0	.263	.08/19/2035	1.D FM
.42806D-AH-2	HERTZ 2015-3 A - ABS		.07/02/2021	Paydown		0	0	0	0	.78,990	0	.78,990	0	0	.78,990	0	0	0	.78,990	.09/27/2021	1.F FE
.42806D-CH-0	HERTZ 192 A - ABS		.07/02/2021	Paydown		0	0	0	0	0	0	0	0	0	.0	0	0	0	.541	.05/25/2025	1.F FE
.43133H-AA-7	HITR A - CDO	C.	.08/26/2021	Paydown		1,982,924	1,982,924	1,982,924	0	0	0	0	0	.1,982,924	0	0	0	.61,225	.02/01/2038	1.E FE	
.43283A-AA-3	HGVT 2017-A A - RMBS		.09/25/2021	Paydown		48,059	48,059	48,053	0	48,055	0	4	0	0	.48,059	0	0	0	.854	.12/26/2028	1.C FE
.46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		.09/17/2021	Paydown		11,440	11,440	11,440	0	0	0	0	0	.11,440	0	0	0	.60	.03/19/2037	1.A FE	
.46187X-AA-3	IHSFR 2018-SFR4 A - RMBS		.09/17/2021	Paydown		2,385	2,385	2,369	0	.16	0	.16	0	0	.2,385	0	0	0	.0	.01/19/2038	1.A FE
.46627M-CU-9	JPLAT 2006-A1 2A1 - CMO/RMBS		.09/01/2021	Paydown		9,912	9,671	.838	0	.9,575	0	.338	0	0	.9,912	0	0	0	.217	.03/25/2036	1.D FM
.46637U-AA-5	JPTEP 2012-3 A - CMO/RMBS		.09/01/2021	Paydown		35,785	35,785	34,533	0	.34,671	0	1,114	0	0	.35,785	0	0	0	.689	.07/27/2042	1.A FE
.46637V-AA-3	JPTEP A - CMO/RMBS		.09/01/2021	Paydown		36,930	36,930	36,780	0	.150	0	.150	0	0	.36,930	0	0	0	.738	.09/17/2042	1.A FE
.46639A-AA-7	JPTEP A - CMO/RMBS		.09/01/2021	Paydown		46,064	46,064	44,221	0	.44,413	0	1,651	0	0	.46,064	0	0	0	.770	.12/27/2042	1.A FE
.47232D-AW-8	JEFFERIES RESECURITIZATION TRUST 2009-R5		.09/01/2021	Paydown		15,763	15,763	15,763	0	.15,763	0	.58	0	0	.15,763	0	0	0	.480	.01/01/2036	2.B FM
.47232D-BR-2	JEFFERIES RESECURITIZATION TRUST 2009-R5		.09/01/2021	Paydown		75,128	75,128	46,501	0	.72,724	0	2,404	0	0	.75,128	0	0	0	.3,211	.07/01/2037	1.D FM
.47232D-AA-1	JMAC 2009-R1 1A - CMO/RMBS		.09/01/2021	Paydown		81,949	81,949	79,644	0	.78,08											

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Temporar- y Amor- tization/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Con- tractual Maturity Date	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- er and SVO Adminis- trative Symbol	
.64829T-AB-7	NZES 18FNT1 B - CMO/RMBS		.09/25/2021	Paydown		.44,201	.44,197	.44,199	0	.1	0	0	1	0	.44,201	0	0	0	0	0	.1,151	.05/25/2023	2.C FE
.64829T-AH-4	NZES 18FNT2 A - ABS		.09/25/2021	Paydown		.23,350	.23,344	.23,342	0	.8	0	0	8	0	.23,350	0	0	0	0	0	.589	.07/25/2054	2.C FE
.64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		.09/25/2021	Paydown		.52,775	.52,775	.52,775	0	.0	0	0	1	0	.52,775	0	0	0	0	0	.641	.03/25/2026	2.C FE
.65130P-AW-0	NEWFL 2016-1 A2R - CDO	C.	.07/20/2021	Paydown		.82,903	.82,903	.82,898	0	.5	0	0	5	0	.82,903	0	0	0	0	0	.2,405	.04/20/2028	1.A FE
.65252D-AC-3	NIISTR 1R BR - CDO		.07/20/2021	Paydown		.508,499	.508,499	.508,353	0	.146	0	0	146	0	.508,499	0	0	0	0	0	.7,173	.01/20/2027	1.A FE
.65535A-AA-2	NHLL 2006-AF1 A1 - RMBS		.09/01/2021	Paydown		.8,323	.8,323	.8,221	0	.102	0	0	102	0	.8,323	0	0	0	0	0	.139	.10/25/2036	1.D FM
.68267B-AA-8	OMFIT 2018-1 A - ABS		.09/14/2021	Paydown		.695,805	.695,616	.695,798	0	.7	0	0	7	0	.695,805	0	0	0	0	0	.15,227	.03/14/2029	1.A FE
.68268L-AA-5	OMFIT 2015-3 A - ABS		.09/18/2021	Paydown		.470,853	.470,853	.462,782	0	.1,127	0	0	1,127	0	.470,853	0	0	0	0	0	.11,339	.11/18/2028	1.A FE
.69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		.09/01/2021	Paydown		.120,418	.120,418	.123,971	0	.0	0	0	(3,553)	0	.120,418	0	0	0	0	0	.2,792	.10/25/2049	1.D FM
.69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		.09/01/2021	Paydown		.365,411	.365,411	.370,720	0	.373,957	0	0	(8,546)	0	.365,411	0	0	0	0	0	.8,704	.11/26/2049	1.D FM
.69547J-AA-1	PAID 211 A - ABS		.09/15/2021	Paydown		.354,715	.354,715	.354,714	0	.0	0	0	1	0	.354,715	0	0	0	0	0	.0	.11/15/2027	1.G FE
.72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C.	.09/15/2021	Paydown		.2,189	.2,189	.2,189	0	.0	0	0	0	0	.2,189	0	0	0	0	0	.53	.06/15/2044	2.B FE
.743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		.09/01/2021	Paydown		.40,695	.40,695	.41,252	0	.0	0	0	(557)	0	.40,695	0	0	0	0	0	.813	.02/25/2050	1.D FM
.749357-AA-7	ROCT 191 A1 - CMO/RMBS		.09/01/2021	Paydown		.66,645	.66,645	.67,674	0	.0	0	0	(804)	0	.66,645	0	0	0	0	0	.1,350	.02/27/2049	1.D FM
.749680-AA-5	RBIT 2020-1 A - ABS		.09/25/2021	Paydown		.74,990	.74,990	.74,990	0	.0	0	0	0	0	.74,990	0	0	0	0	0	.1,110	.02/25/2030	1.A FE
.75156W-AD-5	RAMP 2006-RS4 A4 - RMBS		.09/27/2021	Paydown		.122,651	.122,651	.104,062	0	.118,120	0	0	4,531	0	.122,651	0	0	0	0	0	.559	.07/25/2036	1.D FM
.75575J-AA-3	RCMT 2020-FL4 A - CMBS		.09/27/2021	Paydown		.16	.16	.16	0	.0	0	0	0	0	.16	0	0	0	0	0	.0	.02/26/2035	1.A FE
.76110V-QL-5	RFMS 2004-HS2 A16 - RMBS		.09/01/2021	Paydown		.1	.1	.1	0	.0	0	0	0	0	.1	0	0	0	0	0	.0	.06/25/2034	1.D FM
.76111B-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		.09/01/2021	Paydown		.1,389	.1,389	.2,425	0	.2,049	0	0	.29	0	.1,389	0	0	0	0	0	.59	.08/25/2035	1.D FM
.76111B-UQ-9	RALI 2006-QS2 I49 - CMO/RMBS		.09/01/2021	Paydown		.8,253	.8,253	.9,072	0	.8,040	0	0	.213	0	.8,253	0	0	0	0	0	.327	.02/25/2036	1.D FM
.78397A-AB-0	SCFET 2019-1 A2 - ABS		.07/20/2021	Paydown		.308,256	.308,256	.308,227	0	.308,206	0	0	.50	0	.308,256	0	0	0	0	0	.6,056	.10/21/2024	1.A FE
.784054-AB-4	SCFT 201 A2 - ABS		.09/20/2021	Paydown		.224,341	.224,341	.224,330	0	.224,333	0	0	.7	0	.224,341	0	0	0	0	0	.1,019	.02/20/2027	1.A FE
.784480-AB-4	SMB 2015-B A2 - ABS		.09/15/2021	Paydown		.27,881	.27,881	.27,753	0	.27,849	0	0	.33	0	.27,881	0	0	0	0	0	.553	.07/15/2027	1.A FE
.78471D-AA-5	SCLP 161 A - ABS		.09/25/2021	Paydown		.22,506	.22,506	.22,505	0	.0	0	0	.1	0	.22,506	0	0	0	0	0	.487	.08/25/2025	1.A FE
.81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		.09/01/2021	Paydown		.59,709	.59,709	.60,960	0	.60,821	0	0	(1,112)	0	.59,709	0	0	0	0	0	.1,386	.11/25/2049	1.D FM
.81748K-AA-0	SEMT 202 A1 - CMO/RMBS		.09/25/2021	Paydown		.231,237	.231,237	.236,945	0	.233,425	0	0	(2,188)	0	.231,237	0	0	0	0	0	.5,398	.03/25/2050	1.D FM
.82852K-AA-2	SRFC 171 A - RMBS		.09/20/2021	Paydown		.26,840	.26,840	.26,838	0	.26,839	0	0	.1	0	.26,840	0	0	0	0	0	.516	.03/20/2034	1.F FE
.85022W-AP-9	SCFT 2020-A A - ABS		.09/25/2021	Paydown		.68,155	.68,155	.68,151	0	.68,151	0	0	.3	0	.68,155	0	0	0	0	0	.894	.09/26/2037	1.A FE
.863579-UL-9	SARM 2005-15 1A1 - CMO/RMBS		.09/01/2021	Paydown		.7,125	.7,125	.7,132	0	.6,694	0	0	.124	0	.7,125	0	0	0	0	0	.156	.07/25/2035	1.D FM
.863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS		.09/01/2021	Paydown		.27,697	.27,697	.24,385	0	.26,926	0	0	.771	0	.27,697	0	0	0	0	0	.556	.08/25/2035	1.D FM
.863587-AE-1	SAIL 2006-3 A5 - RMBS		.09/27/2021	Paydown		.39,501	.39,501	.34,069	0	.36,297	0	0	.3,203	0	.39,501	0	0	0	0	0	.69	.08/25/2036	1.D FM
.863588-DX-2	SASC 2001-SB1 A5 - RMBS		.09/01/2021	Paydown		.8,163	.8,163	.7,646	0	.8,169	0	0	(5)	0	.8,163	0	0	0	0	0	.187	.08/25/2031	1.D FM
.863638-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		.09/27/2021	Paydown		.252,786	.252,786	.238,882	0	.239,132	0	0	.13,654	0	.252,786	0	0	0	0	0	.650	.05/25/2047	1.F FE
.872225-AD-9	TBW 2006-5 A3 - RMBS		.09/01/2021	Paydown		.92,415	.92,415	.79,454	0	.79,163	0	0	.13,252	0	.92,415	0	0	0	0	0	.1,704	.11/25/2036	1.D FM
.872227-AK-9	TBW 2007-2 A6A - RMBS		.09/01/2021	Paydown		.111,313	.111,313	.84,598	0	.109,959	0	0	.1,354	0	.111,313	0	0	0	0	0	.1,601	.07/25/2037	1.D FM
.87267C-AA-6	TRP 211 A - ABS		.09/17/2021	Paydown		.8,192	.8,192	.8,190	0	.0	0	0	.2	0	.8,192	0	0	0	0	0	.29	.06/19/2051	1.F FE
.87267J-AA-1	TFINS 2018-2 A1 - CDO	C.	.09/30/2021	Paydown		.19,002	.19,002	.19,002	0	.18,988	0	0	.15	0	.19,002	0	0	0	0	0	.289	.09/30/2039	1.B FE
.87342R-AB-0	BELL 2016-1 A22 - RMBS		.09/01/2021	Paydown		.960,000	.960,000	.960,000	0	.0	0	0	0	.960,000	0	0	0	0	0	.30,814	.05/25/2046	2.B FE	
.88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		.07/26/2021	Paydown		.89,274	.89,274	.76,202	0	.86,083	0	0	.3,191	0	.89,274	0	0	0	0</td				

## STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					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 Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
BL353-61-9	FRG TL B 1L USD		07/02/2021	Direct	369,110		369,110	365,419	0	0	116	0	116	0	369,110	0	0	0	0	1,862	02/24/2026	3.C Z	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans					369,110		369,110	365,419	0	0	116	0	116	0	369,110	0	0	0	0	0	1,862	XXX	XXX
8399997. Total - Bonds - Part 4					24,217,536		24,209,078	23,993,331	22,830,768	3,288	167,517	0	170,805	0	24,297,835	0	(80,299)	(80,299)	(80,299)	507,484	XXX	XXX	
8399998. Total - Bonds - Part 5					XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. Total - Bonds					24,217,536		24,209,078	23,993,331	22,830,768	3,288	167,517	0	170,805	0	24,297,835	0	(80,299)	(80,299)	(80,299)	507,484	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4					0		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5					XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8999999. Total - Preferred Stocks					0		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4					0		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5					XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
9799999. Total - Common Stocks					0		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks					0		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals					24,217,536		XXX	23,993,331	22,830,768	3,288	167,517	0	170,805	0	24,297,835	0	(80,299)	(80,299)	(80,299)	507,484	XXX	XXX	

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open  
**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  
**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To  
**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees  
**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned  
**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned  
**N O N E**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Mabrey Bank .....	Tulsa, Oklahoma .....	0.250	.0	.0	21,690,018	20,348,180	19,126,938	XXX
PNC Bank .....	Pittsburgh, Pennsylvania .....	0.200	.0	.0	2,848,931	2,655,233	3,911,420	XXX
BNY MELLON CASH RESERVE USD .....		0.010	0	0	15,697	5,575	9,674	XXX
0199998. Deposits in ...	0	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories			0	(106,701)	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	24,554,645	22,902,287	23,048,032	XXX
0299998. Deposits in ...	0	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories			0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	24,554,645	22,902,287	23,048,032	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	24,554,645	22,902,287	23,048,032	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

**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 and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
825252-40-6 .....	INVESTMENT TRUST .....		09/30/2021	.010		80,187.951	654	6,539
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						80,187.951	654	6,539
9999999 - Total Cash Equivalents						80,187.951	654	6,539



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

SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 30, 2021 OF THE MID-CONTINENT CASUALTY COMPANY

**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For The Period Ended SEPTEMBER 30, 2021

NAIC Group Code 0084NAIC Company Code 23418

Company Name MID-CONTINENT CASUALTY COMPANY .....

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

## 1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$ .....908,197	\$ .....837,169	\$ .....405,000

## 2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&amp;O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [ X ]

2.2 Can the direct premium earned for D&amp;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&amp;O liability coverage in CMP packaged policies

2.31 Amount quantified: ..... \$ ..... 0

2.32 Amount estimated using reasonable assumptions: ..... \$ ..... 0

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&amp;O liability coverage provided in CMP packaged policies. ..... \$ ..... 0