



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Mid-Continent Casualty Company

NAIC Group Code

0084

0084

NAIC Company Code

23418

Employer's ID Number

73-0556513

(Current)

(Prior)

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

Cincinnati, OH, US 45202

(Street and Number)

(City or Town, State, Country and Zip Code)

Main Administrative Office

1437 South Boulder Dr.

Tulsa, OK, US 74119

(Street and Number)

(City or Town, State, Country and Zip Code)

(Area Code) (Telephone Number)

Mail Address

P.O. Box 1409

Tulsa, OK, US 74101

(Street and Number or P.O. Box)

(City or Town, State, Country and Zip Code)

Primary Location of Books and Records

1437 South Boulder Dr.

Tulsa, OK, US 74119

(Street and Number)

(City or Town, State, Country and Zip Code)

(Area Code) (Telephone Number)

Internet Website Address

http://www.mcg-ins.com/

Statutory Statement Contact

Gregory Patrick Jones

918-587-7221-6125

(Name)

(Area Code) (Telephone Number)

gjones@mcg-ins.com

918-588-1253

(E-mail Address)

(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	John Allen Gant, Senior Vice President	Barrett Farmer Leahy, Senior Vice President
Robert Dewayne Martin, Senior Vice President & Chief Information Officer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Matthew David Felvus, Secretary
Stephen Charles Beraha, Assistant Secretary	Howard Kim Baird, Assistant Treasurer	David John Witzgall, Assistant Treasurer
Robert Jude Zbacnik, Assistant Treasurer		

DIRECTORS OR TRUSTEES

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

State of

Ohio

County of

Hamilton

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.

Barrett Farmer Leahy

Sharon Lee Anne Hackl

Gregory Patrick Jones

President and COO (Effective 01/03/2022)

Assistant Secretary

Senior Vice President, CFO & Treasurer

Subscribed and sworn to before me this

15th

day of

February, 2022

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.....

Sonya L. Embry
Notary Public, State of Oklahoma
My Commission expires December 28, 2024

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	998,223	0.177	998,223	0	998,223	0.177
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	733,193	0.130	733,193	0	733,193	0.130
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	92,263,483	16.373	92,263,483	0	92,263,483	16.376
1.06 Industrial and miscellaneous	277,818,183	49.303	277,818,183	0	277,818,183	49.311
1.07 Hybrid securities	2,000,000	0.355	2,000,000	0	2,000,000	0.355
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	1,616,763	0.287	1,616,763	0	1,616,763	0.287
1.11 Total long-term bonds	375,429,845	66.625	375,429,845	0	375,429,845	66.637
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	26,609,543	4.722	26,609,543	0	26,609,543	4.723
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	26,609,543	4.722	26,609,543	0	26,609,543	4.723
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	2,653,903	0.471	2,653,903	0	2,653,903	0.471
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	54,307,009	9.638	54,207,009	0	54,207,009	9.622
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	56,960,912	10.109	56,860,912	0	56,860,912	10.093
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	28,143,192	4.994	28,143,192	0	28,143,192	4.995
6.02 Cash equivalents (Schedule E, Part 2)	76,280,881	13.537	76,280,881	0	76,280,881	13.540
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	104,424,073	18.532	104,424,073	0	104,424,073	18.535
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	43,931	0.008	43,931	0	43,931	0.008
10. Receivables for securities	26,143	0.005	26,143	0	26,143	0.005
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	563,494,446	100.000	563,394,446	0	563,394,446	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	43,931	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount	0	
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19	0	
7.	Deduct amounts received on disposals, Part 3, Column 16	0	
8.	Deduct amortization of premium and depreciation	0	
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	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	
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	43,931	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	441,484,734
2.	Cost of bonds and stocks acquired, Part 3, Column 7	129,509,674
3.	Accrual of discount	844,750
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	38,825
	4.2. Part 2, Section 1, Column 15	478,720
	4.3. Part 2, Section 2, Column 13	1,294,582
	4.4. Part 4, Column 11	(420,769)
		1,391,358
5.	Total gain (loss) on disposals, Part 4, Column 19	450,337
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	114,287,233
7.	Deduct amortization of premium	588,920
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	0
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	0
		0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	195,600
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	459,000,299
12.	Deduct total nonadmitted amounts	100,000
13.	Statement value at end of current period (Line 11 minus Line 12)	458,900,299

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	998,223	1,028,398	995,738	1,000,000
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	998,223	1,028,398	995,738	1,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	733,193	792,671	753,905	705,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	92,263,483	95,970,000	93,311,789	90,807,004
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	204,284,414	208,963,963	205,451,429	213,157,047
	9. Canada	1,000,036	1,065,000	999,950	1,000,000
	10. Other Countries	76,150,497	76,706,024	76,259,099	77,164,516
	11. Totals	281,434,946	286,734,987	282,710,479	291,321,563
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	375,429,845	384,526,057	377,771,911	383,833,567
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	24,232,413	24,232,413	22,866,030	
	15. Canada	0	0	0	
	16. Other Countries	2,377,130	2,377,130	1,640,000	
	17. Totals	26,609,543	26,609,543	24,506,030	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	26,609,543	26,609,543	24,506,030	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	1,618,903	1,618,903	1,057,295	
	21. Canada	0	0	0	
	22. Other Countries	1,035,000	1,035,000	501,000	
	23. Totals	2,653,903	2,653,903	1,558,295	
Parent, Subsidiaries and Affiliates	24. Totals	54,307,009	54,307,009	23,500,000	
	25. Total Common Stocks	56,960,912	56,960,912	25,058,295	
	26. Total Stocks	83,570,455	83,570,455	49,564,325	
	27. Total Bonds and Stocks	459,000,299	468,096,511	427,336,237	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	0	998,223	0	0	0	XXX	998,223	0.3	997,371	0.3	998,223	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	0	998,223	0	0	0	XXX	998,223	0.3	997,371	0.3	998,223	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	467,955	265,238	0	0	XXX	733,193	0.2	1,297,545	0.4	733,193	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	467,955	265,238	0	0	XXX	733,193	0.2	1,297,545	0.4	733,193	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	8,034,687	25,290,779	39,717,345	10,822,287	8,398,384	XXX	92,263,483	24.6	113,374,040	31.2	92,263,483	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	8,034,687	25,290,779	39,717,345	10,822,287	8,398,384	XXX	92,263,483	24.6	113,374,040	31.2	92,263,483	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	39,359,624	127,885,853	38,579,742	17,703,263	5,368,043	XXX	228,896,526	61.0	211,871,633	58.3	33,326,519	195,570,007
6.2 NAIC 2	4,025,392	28,524,784	10,509,743	2,075,194	1,822,113	XXX	46,957,225	12.5	31,914,848	8.8	20,326,429	26,630,795
6.3 NAIC 3	1,024,705	73,536	35,263	3,704	138,129	XXX	1,275,336	0.3	1,284,764	0.4	1,275,336	0
6.4 NAIC 4	0	0	0	689,097	0	XXX	689,097	0.2	719,245	0.2	0	689,097
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	202,683	0.1	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	44,409,720	156,484,174	49,124,748	20,471,258	7,328,285	XXX	277,818,184	74.0	245,993,173	67.6	54,928,285	222,889,899
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	1,616,763	0	0	0	XXX	1,616,763	0.4	0	0.0	1,616,763	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	1,616,763	0	0	0	XXX	1,616,763	0.4	0	0.0	1,616,763	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 47,394,311	154,642,810	78,562,326	28,525,551	13,766,427	0	322,891,424	86.0	XXX	XXX	127,321,418	195,570,007
11.2 NAIC 2	(d) 4,025,392	28,524,784	10,509,743	2,075,194	3,822,113	0	48,957,225	13.0	XXX	XXX	22,326,429	26,630,795
11.3 NAIC 3	(d) 1,024,705	1,690,299	35,263	3,704	138,129	0	2,892,100	0.8	XXX	XXX	2,892,100	0
11.4 NAIC 4	(d) 0	0	0	689,097	0	0	689,097	0.2	XXX	XXX	0	689,097
11.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0	0.0	XXX	XXX	0	0
11.7 Totals	52,444,407	184,857,893	89,107,331	31,293,545	17,726,669	0	(b) 375,429,845	100.0	XXX	XXX	152,539,947	222,889,899
11.8 Line 11.7 as a % of Col. 7	14.0	49.2	23.7	8.3	4.7	0.0	100.0	XXX	XXX	XXX	40.6	59.4
12. Total Bonds Prior Year												
12.1 NAIC 1	52,802,195	148,893,038	88,485,487	21,739,757	15,620,113	0	XXX	XXX	327,540,590	90.1	151,134,097	176,406,493
12.2 NAIC 2	4,142,095	22,723,051	3,378,330	856,517	2,814,855	0	XXX	XXX	33,914,848	9.3	13,484,908	20,429,940
12.3 NAIC 3	57,178	1,077,761	17,395	196	132,233	0	XXX	XXX	1,284,764	0.4	1,284,764	0
12.4 NAIC 4	1,568	6,272	7,840	703,566	0	0	XXX	XXX	719,245	0.2	0	719,245
12.5 NAIC 5	1,839	162,541	1,081	37,221	0	0	XXX	XXX	(c) 202,683	0.1	0	202,683
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	57,004,875	172,862,662	91,890,134	23,337,258	18,567,201	0	XXX	XXX	(b) 363,662,129	100.0	165,903,769	197,758,360
12.8 Line 12.7 as a % of Col. 9	15.7	47.5	25.3	6.4	5.1	0.0	XXX	XXX	100.0	XXX	45.6	54.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	13,335,995	45,461,389	45,632,457	13,485,563	9,406,015	0	127,321,418	33.9	151,134,097	41.6	127,321,418	XXX
13.2 NAIC 2	1,197,017	15,640,795	3,488,617	0	2,000,000	0	22,326,429	5.9	13,484,908	3.7	22,326,429	XXX
13.3 NAIC 3	1,024,705	1,690,299	35,263	3,704	138,129	0	2,892,100	0.8	1,284,764	0.4	2,892,100	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	15,557,716	62,792,483	49,156,337	13,489,266	11,544,144	0	152,539,947	40.6	165,903,769	45.6	152,539,947	XXX
13.8 Line 13.7 as a % of Col. 7	10.2	41.2	32.2	8.8	7.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.1	16.7	13.1	3.6	3.1	0.0	40.6	XXX	XXX	XXX	40.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	34,058,316	109,181,421	32,929,869	15,039,988	4,360,413	0	195,570,007	52.1	176,406,493	48.5	XXX	195,570,007
14.2 NAIC 2	2,828,375	12,883,989	7,021,125	2,075,194	1,822,113	0	26,630,795	7.1	20,429,940	5.6	XXX	26,630,795
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	689,097	0	0	689,097	0.2	719,245	0.2	XXX	689,097
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	202,683	0.1	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	36,886,691	122,065,410	39,950,994	17,804,279	6,182,525	0	222,889,899	59.4	197,758,360	54.4	XXX	222,889,899
14.8 Line 14.7 as a % of Col. 7	16.5	54.8	17.9	8.0	2.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	9.8	32.5	10.6	4.7	1.6	0.0	59.4	XXX	XXX	XXX	XXX	59.4

(a) Includes \$216,405,014 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$295,240 current year of bonds with Z designations and \$987,761 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$0 current year, \$160,095 prior year of bonds with 5GI designations and \$0 current year, \$0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) 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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY
SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	998,223	0	0	0	XXX	998,223	0.3	997,371	0.3	998,223	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	0	998,223	0	0	0	XXX	998,223	0.3	997,371	0.3	998,223	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	467,955	265,238	0	0	XXX	733,193	0.2	1,297,545	0.4	733,193	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	467,955	265,238	0	0	XXX	733,193	0.2	1,297,545	0.4	733,193	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	4,999,997	6,975,923	0	0	XXX	11,975,920	3.2	6,974,580	1.9	11,975,920	0
5.02 Residential Mortgage-Backed Securities	256,744	441,910	116,899	26,107	856	XXX	842,515	0.2	2,592,639	0.7	842,515	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	7,777,944	19,848,873	32,624,523	10,796,180	8,397,528	XXX	79,445,048	21.2	103,806,821	28.5	79,445,048	0
5.05 Totals	8,034,687	25,290,779	39,717,345	10,822,287	8,398,384	XXX	92,263,483	24.6	113,374,040	31.2	92,263,483	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	10,830,901	42,615,205	10,471,649	0	0	XXX	63,917,755	17.0	44,373,317	12.2	33,438,845	30,478,909
6.02 Residential Mortgage-Backed Securities	9,601,114	19,376,141	9,749,118	5,268,266	3,270,902	XXX	47,265,539	12.6	45,688,940	12.6	15,004,326	32,261,213
6.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.3	1,000,000	0.3	0	1,000,000
6.04 Other Loan-Backed and Structured Securities	22,977,706	94,492,828	28,903,981	15,202,992	4,057,383	XXX	165,634,890	44.1	154,930,916	42.6	6,485,113	159,149,777
6.05 Totals	44,409,720	156,484,174	49,124,748	20,471,258	7,328,285	XXX	277,818,184	74.0	245,993,173	67.6	54,928,285	222,889,899
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	1,616,763	0	0	0	XXX	1,616,763	0.4	0	0.0	1,616,763	0
10.03 Totals	0	1,616,763	0	0	0	XXX	1,616,763	0.4	0	0.0	1,616,763	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	10,830,901	49,081,379	17,712,810	0	2,000,000	XXX	79,625,090	21.2	XXX	XXX	49,146,181	30,478,909
11.02 Residential Mortgage-Backed Securities	9,857,857	19,818,050	9,866,017	5,294,373	3,271,757	XXX	48,108,055	12.8	XXX	XXX	15,846,842	32,261,213
11.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.3	XXX	XXX	0	1,000,000
11.04 Other Loan-Backed and Structured Securities	30,755,649	114,341,701	61,528,504	25,999,172	12,454,912	XXX	245,079,938	65.3	XXX	XXX	85,930,161	159,149,777
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	1,616,763	0	0	0	XXX	1,616,763	0.4	XXX	XXX	1,616,763	0
11.08 Totals	52,444,407	184,857,893	89,107,331	31,293,545	17,726,669	0	375,429,845	100.0	XXX	XXX	152,539,947	222,889,899
11.09 Line 11.08 as a % of Col. 7	14.0	49.2	23.7	8.3	4.7	0.0	100.0	XXX	XXX	XXX	40.6	59.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	6,738,795	40,144,726	6,759,292	0	2,000,000	XXX	XXX	XXX	55,642,813	15.3	33,373,201	22,269,612
12.02 Residential Mortgage-Backed Securities	15,519,702	18,374,275	9,532,856	2,583,783	2,270,963	XXX	XXX	XXX	48,281,579	13.3	23,728,689	24,552,890
12.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	XXX	XXX	1,000,000	0.3	0	1,000,000
12.04 Other Loan-Backed and Structured Securities	33,746,378	114,343,662	75,597,985	20,753,475	14,296,238	XXX	XXX	XXX	258,737,737	71.1	108,801,879	149,935,858
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	57,004,875	172,862,662	91,890,134	23,337,258	18,567,201	0	XXX	XXX	363,662,129	100.0	165,903,769	197,758,360
12.09 Line 12.08 as a % of Col. 9	15.7	47.5	25.3	6.4	5.1	0.0	XXX	XXX	100.0	XXX	45.6	54.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	4,514,942	30,901,957	11,729,282	0	2,000,000	XXX	49,146,181	13.1	33,373,201	9.2	49,146,181	XXX
13.02 Residential Mortgage-Backed Securities	3,067,805	7,102,023	2,816,114	1,714,284	1,146,615	XXX	15,846,842	4.2	23,728,689	6.5	15,846,842	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	7,974,969	23,171,741	34,610,941	11,774,982	8,397,528	XXX	85,930,161	22.9	108,801,879	29.9	85,930,161	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	1,616,763	0	0	0	XXX	1,616,763	0.4	0	0.0	1,616,763	XXX
13.08 Totals	15,557,716	62,792,483	49,156,337	13,489,266	11,544,144	0	152,539,947	40.6	165,903,769	45.6	152,539,947	XXX
13.09 Line 13.08 as a % of Col. 7	10.2	41.2	32.2	8.8	7.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.1	16.7	13.1	3.6	3.1	0.0	40.6	XXX	XXX	XXX	40.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	6,315,959	18,179,422	5,983,529	0	0	XXX	30,478,909	8.1	22,269,613	6.1	XXX	30,478,909
14.02 Residential Mortgage-Backed Securities	6,790,052	12,716,028	7,049,902	3,580,089	2,125,142	XXX	32,261,213	8.6	24,552,890	6.8	XXX	32,261,213
14.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.3	1,000,000	0.3	XXX	1,000,000
14.04 Other Loan-Backed and Structured Securities	22,780,680	91,169,960	26,917,563	14,224,190	4,057,383	XXX	159,149,777	42.4	149,935,858	41.2	XXX	159,149,777
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	36,886,691	122,065,410	39,950,994	17,804,279	6,182,525	0	222,889,899	59.4	197,758,360	54.4	XXX	222,889,899
14.09 Line 14.08 as a % of Col. 7	16.5	54.8	17.9	8.0	2.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	9.8	32.5	10.6	4.7	1.6	0.0	59.4	XXX	XXX	XXX	XXX	59.4

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments					
	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,999,998	1,999,998	0	0	0
2. Cost of short-term investments acquired	0	0	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	1,999,998	1,999,998	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: N/A

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 BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	141,246,447	0	141,246,447	0
2. Cost of cash equivalents acquired	108,924,582	0	108,924,582	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	173,890,148	0	173,890,148	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	76,280,881	0	76,280,881	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	76,280,881	0	76,280,881	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: N/A

Schedule A - Part 1 - Real Estate Owned

N O N E

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 1 - Mortgage Loans Owned

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 1

[illegible]

E07

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4S-6	UNITED STATES TREASURY	.SD			.1.A	249,297	103.0781	257,695	250,000	249,792	.0	.142	.0	.0	2.750	2.810	MM	.604	6,875	06/06/2018	05/31/2023
912828-Y6-1	UNITED STATES TREASURY				.1.A	44,800	103.3438	46,505	45,000		.0	.40	.0	.0	2.750	2.846	JJ	.518	1,238	07/26/2018	07/31/2023
912828-Y6-1	UNITED STATES TREASURY	.SD			.1.A	303,642	103.3438	315,198	305,000	304,551	.0	.274	.0	.0	2.750	2.846	JJ	3,510	8,388	07/26/2018	07/31/2023
912828-Y8-7	UNITED STATES TREASURY	.SD			.1.A	398,000	102.2500	409,000	400,000	398,946	.0	.395	.0	.0	1.750	1.855	JJ	2,929	7,000	07/26/2019	07/31/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						995,738	XXX	1,028,398	1,000,000	998,223	0	852	0	0	XXX	XXX	XXX	7,562	23,500	XXX	XXX
0599999. Total - U.S. Government Bonds						995,738	XXX	1,028,398	1,000,000	998,223	0	852	0	0	XXX	XXX	XXX	7,562	23,500	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
68609T-DW-7	OREGON ST			2	.1.B FE	484,493	111.1700	500,265	450,000	467,955	.0	(6,911)	.0	.0	4.000	3.118	JD	1,500	18,539	12/14/2017	12/01/2048
68609T-HV-3	OREGON ST			2	.1.B FE	269,413	114.6690	292,406	255,000	265,238	.0	(9,475)	.0	.0	4.250	3.570	JD	903	12,005	11/01/2018	06/01/2049
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						753,905	XXX	792,671	705,000	733,193	0	(16,386)	0	0	XXX	XXX	XXX	2,403	30,544	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						753,905	XXX	792,671	705,000	733,193	0	(16,386)	0	0	XXX	XXX	XXX	2,403	30,544	XXX	XXX
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W				.1.G FE	1,500,000	108.7700	1,631,550	1,500,000	1,500,000	.0	.0	.0	.0	3.375	3.375	JJ	25,313	50,625	06/19/2015	07/01/2025
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	.SD			.1.G FE	500,000	108.7700	543,850	500,000	500,000	.0	.0	.0	.0	3.375	3.374	JJ	8,438	16,875	06/19/2015	07/01/2025
346668-DK-9	FORSYTH MONT POLLUTION CTL REV				.1.G FE	2,000,000	101.8980	2,037,960	2,000,004	2,000,004	.0	(2)	.0	.0	2.000	2.000	FA	16,667	40,000	08/05/2016	08/01/2023
59465H-UA-2	MICHIGAN ST HOSP FIN AUTH REV				.1.B FE	1,000,000	102.5170	1,025,170	1,000,000	999,993	.0	(7)	.0	.0	2.400	2.400	MM	3,067	24,000	02/23/2017	11/15/2047
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F				.1.A FE	5,000,000	100.0230	5,001,150	5,000,000	5,000,000	.0	.0	.0	.0	2.050	2.050	MM	10,819	.0	11/10/2021	12/01/2051
896221-AD-0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV	.SD		2	.1.F FE	1,000,000	110.6850	1,106,850	1,000,000	1,000,000	.0	.0	.0	.0	3.750	3.749	JD	3,125	37,500	05/18/2017	06/01/2033
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	.SD		2	.1.D FE	970,730	110.2450	1,102,450	1,000,000	975,923	.0	1,348	.0	.0	3.375	3.600	FA	12,750	33,750	11/30/2017	08/15/2035
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						11,970,730	XXX	12,448,980	12,000,000	11,975,920	0	1,339	0	0	XXX	XXX	XXX	80,178	202,750	XXX	XXX
3133N3-UG-3	FH RE6008 - RMBS			4	.1.A	139,972	103.4382	142,426	137,692	139,291	.0	(138)	.0	.0	3.500	3.087	MM	.402	4,819	10/16/2019	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS			4	.1.A	274,387	103.4501	279,788	270,457	273,265	.0	(214)	.0	.0	3.500	3.124	MM	.789	9,466	10/18/2019	09/01/2049
3140CB-N5-3	FN CA4011 - RMBS			4	.1.A	432,105	103.4569	440,165	425,457	429,959	.0	(517)	.0	.0	3.500	2.926	MM	1,241	14,891	10/11/2019	08/01/2049
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						846,464	XXX	862,379	833,606	842,515	0	(870)	0	0	XXX	XXX	XXX	2,431	29,176	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M			2	.1.B FE	155,741	100.7590	156,923	155,741	155,741	.0	.0	.0	.0	3.100	3.100	MM	.402	4,828	06/12/2013	07/01/2043
196479-2D-0	COLORADO HSG & FIN AUTH			2	.1.A FE	1,114,808	114.4410	1,207,353	1,055,000	1,096,548	.0	(14,983)	.0	.0	4.250	3.499	MM	7,721	46,317	11/28/2018	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	.1.B FE	287,257	126.1570	362,395	287,257	287,257	.0	.0	.0	.0	3.200	3.200	MM	.766	9,192	06/20/2013	02/01/2044
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	.1.A FE	1,368,913	106.1300	1,379,690	1,300,000	1,340,708	.0	(12,301)	.0	.0	4.000	3.358	MM	6,644	55,487	04/25/2018	11/15/2039
20775C-RY-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	.1.A FE	235,000	105.1630	247,133	235,000	235,010	.0	(17)	.0	.0	3.650	3.648	MM	1,096	8,729	02/16/2017	11/15/2032
20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	.1.A FE	965,000	107.9230	1,041,457	965,000	964,992	.0	(5)	.0	.0	3.650	3.649	MM	4,501	35,253	04/26/2017	11/15/2037
296122-US-1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA			2	.1.A FE	879,358	105.0400	923,678	879,358	879,358	.0	.0	.0	.0	3.125	3.125	MM	2,290	27,480	08/20/2014	08/01/2044
31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR			4	.1.A	875,000	103.4800	905,450	875,000	875,000	.0	.0	.0	.0	2.304	2.286	MM	3,533	18,480	07/11/2019	05/15/2027
31350A-BR-8	FEDMFI 15M034 A - CMBS				.1.B FE	359,625	100.4050	351,418	350,000	350,000	.0	.0	.0	.0	4.150	3.953	MM	.646	14,525	09/11/2015	04/15/2025
31397P-PP-9	FHM M012 A43 - CMBS			4	.1.B FE	2,282,052	100.9320	2,303,321	2,282,052	2,282,052	.0	.0	.0	.0	2.650	2.441	MM	5,040	60,474	11/06/2014	08/15/2051
31397P-PV-6	FHM M012 A31 - CMBS			4	.1.B FE	1,711,539	100.8650	1,726,344	1,711,539	1,710,091	.0	(441)	.0	.0	2.500	2.475	MM	3,568	42,788	05/11/2015	08/15/2051
34074M-SJ-1	FLORIDA HSG FIN CORP REV			2	.1.A FE	1,791,954	108.7240	1,842,872	1,695,000	1,762,551	.0	(19,547)	.0	.0	4.250	3.507	JJ	36,019	72,038	11/15/2018	01/01/2050
373539-4G-7	GEORGIA ST HSG & FIN AUTH REV			2	.1.A FE	2,500,000	105.1470	2,628,675	2,500,000	2,499,974	.0	(9)	.0	.0	3.100	3.100	JD	6,458	77,500	05/17/2016	12/01/2031
373539-4H-5	GEORGIA ST HSG & FIN AUTH REV			2	.1.A FE	1,600,000	105.3990	1,686,384	1,600,000	1,599,981	.0	(3)	.0	.0	3.300	3.300	JD	4,400	52,800	05/17/2016	12/01/2034
373539-6Q-3	GEORGIA ST HSG & FIN AUTH REV			2	.1.A FE	1,000,000	108.1500	1,081,500	1,000,000	999,966	.0	.0	.0	.0	3.650	3.650	JD	3,042	36,500	02/16/2017	12/01/2032
373539-7W-9	GEORGIA ST HSG & FIN AUTH REV			2	.1.A FE	1,500,000	106.5130	1,597,695	1,500,000	1,499,955	.0	.0	.0	.0	3.400	3.400	JD	4,250	51,000	08/09/2017	12/01/2037
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	.1.B FE	499,721	113.5800	511,110	450,000	493,237	.0	(6,957)	.0	.0	4.000	3.024	JJ	9,000	18,000	10/04/2019	01/01/2050
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV			2	.1.A FE	1,287,528	106.5730	1,278,876	1,200,000	1,245,667	.0	(19,254)	.0	.0	4.000	3.206	AO	13,300	50,389	12/01/2017	10/01/2048
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV			2	.1.C FE	1,304,207	111.4950	1,382,538	1,240,000	1,279,563	.0	(14,766)	.0	.0	4.000	3.368	FA	20,667	51,852	06/01/2018	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - MBS			2	.1.A FE	1,019,051	106.7680	1,065,768	1,061,512	1,028,035	.0	1,150	.0	.0	2.450	3.347	MM	2,167	26,007	08/06/2014	06/01/2043
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	.1.A FE	458,454	100.0510	458,688	458,454	458,454	.0	.419	.0	.0	2.850	2.713	MM	1,125	13,247	06/10/2016	07/01/2032
45505T-OP-0	INDIANA ST HSG & CNTY DEV AUTH SINGLE F			2	.1.A FE	50,000	104.7110	52,356	50,000	49,999	.0	.3	.0	.0	2.850	2.850	JJ	.713	1,425	06/09/2016	07/01/2031
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	.1.A FE	984,381	100.8820	993,063	984,381	984,381	.0	.0	.0	.0	3.050	3.050	MM	2,502	30,024	07/22/2015	12/01/2038
56052F-BR-5	MAINE ST HSG AUTH MTG PUR			2	.1.B FE	247,641	103.7420	238,607	230,000	235,977	.0	(5,306)	.0	.0	4.000	3.047	MM	1,176	9,246	06/17/2015	11/15/2045
56052F-OP-4	MAINE ST HSG AUTH MTG PUR			2	.1.B FE	586,791	105.8520	576,893	545,000	564,737	.0	(11,170)	.0	.0	4.000	3.107	MM	2,786	21,877	02/23/2017	11/15/2047
57419R-GH-2	MARYLAND ST CNTY DEV ADMIN DEPT HSG & C			2	.1.A FE	543,125	101.3880	550,664	543,125	543,125	.0	.0	.0	.0	4.000	4.000	MM	1,810	21,725	08/14/2013	07/01/2043

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57419R-H7-3	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		2		.1 A FE	969,476	102.4440	993,170	969,476	969,490	.0	(2)	.0	.0	3.950	3.950	MON	3,191	38,294	03/30/2017	11/01/2058
57419R-L8-6	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		2		.1 C FE	405,000	102.9440	416,923	405,000	404,998	.0	(1)	.0	.0	3.242	3.242	MS	4,377	14,732	04/07/2017	09/01/2048
57587A-A8-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		2		.1 B FE	1,418,948	109.6540	1,474,846	1,345,000	1,389,223	.0	(18,954)	.0	.0	4.000	3.331	JD	4,483	55,133	05/31/2018	12/01/2048
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV		2		.1 B FE	1,463,007	103.8870	1,418,058	1,365,000	1,376,214	.0	(8,988)	.0	.0	4.000	3.700	JD	4,550	56,715	03/12/2015	06/01/2039
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		2		.1 C FE	1,321,642	107.7420	1,341,388	1,245,000	1,289,896	.0	(18,266)	.0	.0	4.000	3.268	JD	4,150	49,800	03/09/2018	12/01/2048
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		2		.1 A FE	381,565	102.1750	389,864	381,565	381,565	.0	.0	.0	.0	2.875	2.875	MON	914	10,970	10/15/2014	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		2		.1 A FE	1,150,865	101.2100	1,164,791	1,150,865	1,150,865	.0	.0	.0	.0	2.800	2.800	MON	2,685	32,224	01/13/2015	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		2		.1 A FE	495,629	102.7980	509,497	495,629	495,629	.0	.0	.0	.0	3.000	2.999	MON	1,239	14,869	03/11/2015	04/01/2045
60416S-BU-3	MINNESOTA ST HSG FIN AGY		2		.1 B FE	131,294	100.5140	125,643	125,000	125,730	.0	(1,406)	.0	.0	3.000	2.406	JJ	1,875	4,310	05/15/2013	07/01/2031
60416S-WD-8	MINNESOTA ST HSG FIN AGY		2		.1 B FE	580,754	106.4130	574,630	540,000	561,160	.0	(8,703)	.0	.0	4.000	3.147	JJ	10,800	22,664	12/05/2017	01/01/2048
605350-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		2		.1 A FE	236,807	100.6740	238,403	236,807	236,807	.0	.0	.0	.0	2.750	2.750	MON	543	6,512	06/20/2013	12/01/2032
605350-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		2		.1 A FE	154,103	101.1750	154,546	152,751	153,143	.0	(268)	.0	.0	3.050	3.026	MON	388	4,659	03/31/2016	12/01/2034
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		2		.1 B FE	612,748	103.7890	586,408	565,000	580,611	.0	(10,718)	.0	.0	3.750	2.729	MN	3,719	22,316	04/24/2015	05/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		2		.1 B FE	274,801	103.9400	265,047	255,000	259,683	.0	(3,370)	.0	.0	4.000	3.412	MN	1,800	10,926	03/31/2016	11/01/2045
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		2		.1 B FE	740,866	110.1530	771,071	700,000	727,868	.0	(10,129)	.0	.0	4.250	3.490	MN	5,065	31,017	11/01/2018	05/01/2049
61212R-X7-6	MONTANA ST BRD HSG		2		.1 C FE	99,839	101.6600	96,577	95,000	95,955	.0	(1,045)	.0	.0	4.000	3.537	JD	317	3,805	07/11/2012	12/01/2038
61212W-EL-5	MONTANA ST BRD HSG SINGLE FAMILY MTG		2		.1 B FE	905,000	107.2830	970,911	905,000	905,015	.0	(7)	.0	.0	3.375	3.374	JD	2,545	30,544	09/08/2017	12/01/2037
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		2		.1 B FE	1,292,553	107.5250	1,306,429	1,215,000	1,263,933	.0	(17,539)	.0	.0	4.000	3.335	MS	16,467	50,849	03/07/2018	09/01/2048
641272-FX-2	NEVADA HSG DIV		2		.1 D FE	1,654,081	110.3760	1,771,535	1,605,000	1,605,000	.0	.0	.0	.0	4.750	4.749	AO	19,059	76,238	12/13/2011	04/01/2039
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV		2		.1 C FE	1,372,006	110.7600	1,417,728	1,280,000	1,345,321	.0	(19,443)	.0	.0	4.500	3.785	AO	14,400	57,600	06/15/2018	10/01/2048
647200-2H-6	NEW MEXICO MTG FIN AUTH - MBS		2		.1 A FE	328,298	100.9830	331,525	328,298	328,298	.0	.0	.0	.0	2.750	2.749	MON	752	9,028	02/19/2015	12/01/2035
647200-3H-5	NEW MEXICO MTG FIN AUTH		2		.1 A FE	286,411	102.5490	276,882	270,000	275,329	.0	(3,051)	.0	.0	3.250	2.653	MS	2,925	9,118	02/20/2015	03/01/2045
647200-3M-4	NEW MEXICO MTG FIN AUTH		2		.1 B FE	725,000	100.2840	727,059	725,000	723,514	.0	297	.0	.0	3.000	3.014	MON	1,813	21,750	02/26/2015	09/01/2041
647200-3N-2	NEW MEXICO MTG FIN AUTH - MBS		2		.1 B FE	1,026,158	101.6170	1,042,756	1,026,163	1,026,163	.0	.0	.0	.0	3.125	3.124	MON	2,672	32,068	07/15/2015	02/01/2037
647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		2		.1 B FE	257,978	101.9540	269,763	264,593	259,126	.0	190	.0	.0	2.600	2.729	MON	573	6,879	08/08/2014	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		2		.1 B FE	966,487	101.2070	986,164	974,403	970,543	.0	128	.0	.0	2.850	2.875	MON	2,314	27,771	08/29/2014	07/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH		2		.1 A FE	803,670	109.1700	829,692	760,000	790,405	.0	(9,997)	.0	.0	4.250	3.504	JJ	16,150	32,936	11/05/2018	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH		2		.1 A FE	928,188	108.6550	929,000	855,000	911,345	.0	(14,357)	.0	.0	3.750	2.710	JJ	16,031	32,505	07/10/2019	01/01/2050
647201-JJ-2	NEW MEXICO MTG FIN AUTH		2		.1 A FE	1,857,998	108.0760	1,864,311	1,725,000	1,832,636	.0	(27,782)	.0	.0	3.500	2.640	JJ	30,188	61,229	10/03/2019	07/01/2050
64987B-NQ-7	NEW YORK ST HSG FIN AGY REV		2		.1 C FE	1,000,000	104.0860	1,040,860	1,000,000	999,990	.0	(1)	.0	.0	2.750	2.750	MN	4,583	27,500	06/22/2016	11/01/2031
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		2		.1 B FE	148,215	102.0940	142,932	140,000	140,899	.0	(708)	.0	.0	3.500	3.201	AO	1,225	4,900	02/11/2015	10/01/2034
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		2		.1 B FE	944,401	102.4810	917,205	895,000	903,788	.0	(7,605)	.0	.0	3.500	3.124	AO	7,831	32,743	07/22/2015	10/01/2035
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		2		.1 B FE	149,923	101.4640	147,123	145,000	145,722	.0	(738)	.0	.0	3.500	3.090	AO	1,269	5,075	07/11/2013	10/01/2043
64988R-GY-2	NEW YORK ST MTG AGY REV		2		.1 A FE	169,758	102.0680	163,309	160,000	162,246	.0	(1,673)	.0	.0	3.500	2.964	AO	1,400	5,794	03/31/2016	10/01/2030
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		2		.1 B FE	941,841	108.1550	946,356	875,000	927,361	.0	(12,348)	.0	.0	3.500	2.589	AO	7,656	30,625	09/12/2019	10/01/2032
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		2		.1 B FE	735,000	108.5190	797,615	735,000	735,001	.0	(7)	.0	.0	3.850	3.850	JJ	14,149	30,352	05/17/2017	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		2		.1 B FE	543,120	106.3020	531,510	500,000	520,678	.0	(8,621)	.0	.0	4.000	3.101	JJ	10,000	20,522	05/17/2017	07/01/2047
658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		2		.1 B FE	755,662	109.0010	779,357	715,000	742,784	.0	(9,295)	.0	.0	4.250	3.526	JJ	15,194	31,033	11/01/2018	07/01/2047
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY		2		.1 B FE	861,359	103.2420	820,774	795,000	806,851	.0	(10,048)	.0	.0	4.000	3.373	JJ	15,900	31,800	05/22/2015	01/01/2036
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		2		.1 A FE	514,818	101.7310	523,729	514,818	514,818	.0	.0	.0	.0	2.700	2.699	MON	1,158	13,900	04/21/2015	03/01/2036
67756Q-NQ-6	OHIO ST HSG FIN AGY RES																				

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH		2		1.A FE	504,740		105,9710	475,000	489,921	0	(7,572)	0	0	4.000	3.291	MM	3,633	20,269	12/12/2017	05/01/2039
88045R-B7-6	TENNESSEE HSG DEV AGY		2		1.C FE	558,920		104,4080	525,000	532,116	0	(3,256)	0	0	3.500	3.294	JJ	9,188	19,530	04/30/2015	07/01/2045
880461-G9-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		2		1.B FE	1,867,542		109,6180	1,720,000	1,845,463	0	(23,370)	0	0	3.500	2.658	JJ	30,100	61,512	11/07/2019	01/01/2050
880461-NL-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		2		1.B FE	506,317		104,9450	470,000	485,206	0	(7,445)	0	0	4.000	3.222	JJ	9,400	19,869	02/23/2017	07/01/2042
880461-NP-9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		2		1.B FE	531,209		106,8510	490,000	510,467	0	(8,961)	0	0	4.000	3.291	JJ	9,800	20,625	05/18/2017	01/01/2042
880461-PS-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		2		1.B FE	530,000		108,7220	530,000	529,993	0	(1)	0	0	3.700	3.700	JJ	9,805	21,606	05/18/2017	07/01/2036
880461-Q3-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		2		1.B FE	1,270,585		106,7600	1,170,000	1,256,737	0	(13,964)	0	0	3.750	2.846	JJ	21,938	44,479	02/26/2020	07/01/2050
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		2		1.B FE	739,978		105,4570	740,000	740,000	0	0	0	0	3.125	3.125	MS	7,760	24,206	03/31/2016	03/01/2046
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		2		1.B FE	1,338,763		103,4410	1,338,763	1,338,763	0	0	0	0	3.100	3.114	MON	3,458	41,651	06/08/2017	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		2		1.B FE	983,916		113,4770	885,000	967,627	0	(13,189)	0	0	4.000	2.910	MS	11,933	35,969	07/17/2019	03/01/2050
91743P-AK-1	UTAH HSG CORP - MBS		4		1.A FE	150,986		107,8450	143,604	152,657	0	(278)	0	0	3.500	3.057	MON	419	5,026	08/13/2014	08/21/2044
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - MBS		4		1.A FE	841,353		103,6930	841,353	841,104	0	(61)	0	0	3.125	3.110	MON	2,191	26,292	05/24/2017	11/25/2039
93978T-XF-1	WASHINGTON ST HSG FIN COMM		2		1.A FE	1,621,121		104,8610	1,510,000	1,556,868	0	(16,562)	0	0	4.000	3.310	JD	5,033	62,505	03/23/2017	12/01/2047
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		2		1.C FE	533,800		103,9440	500,000	516,429	0	(8,510)	0	0	4.000	2.905	MS	6,667	20,000	09/04/2015	09/01/2045
98322Q-MJ-3	WYOMING CMNTY DEV AUTH HSG REV		2		1.B FE	965,000		107,9810	965,000	964,998	0	(6)	0	0	3.450	3.450	JD	2,774	33,293	04/26/2017	12/01/2032
28999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						80,494,595	XXX	82,658,642	77,973,398	79,445,048	0	(474,651)	0	0	XXX	XXX	XXX	685,230	2,806,594	XXX	XXX
31999999. Total - U.S. Special Revenues Bonds						93,311,789	XXX	95,970,000	90,807,004	92,263,483	0	(474,181)	0	0	XXX	XXX	XXX	767,839	3,038,520	XXX	XXX
023135-BX-3	AMAZON.COM INC		1,2		1.D FE	2,987,040		98,9427	3,000,000	2,988,656	0	1,616	0	0	1.000	1.089	MM	4,083	15,000	05/10/2021	05/12/2026
03666H-AA-9	ANTARES HOLDINGS LP		C	1,2	2.C FE	999,950		106,5000	1,000,000	1,000,036	0	(21)	0	0	6.000	5.998	FA	22,667	60,000	07/19/2018	08/15/2023
038923-AD-0	ARBOR REALTY TRUST INC		1,2		1.F PL	999,870		102,3122	1,000,000	1,000,028	0	(20)	0	0	5.625	5.623	MM	9,375	56,250	03/08/2018	05/01/2023
038923-AW-8	ARBOR REALTY TRUST INC		1,2		1.F PL	1,000,000		99,1646	1,000,000	1,000,000	0	0	0	0	5.000	4.998	AO	8,472	25,000	04/30/2021	04/30/2026
05568Y-AA-6	BNSF 2007-1 PTC - ABS		1		1.C FE	639,061		106,1907	639,061	639,555	0	85	0	0	5.996	5.924	AO	9,580	38,318	06/11/2007	04/01/2024
05579H-AE-2	BNZ INTERNATIONAL FUNDING LTD (LONDON BR		C	1,2	1.E FE	1,996,480		100,3370	2,000,000	1,999,898	0	729	0	0	2.900	2.937	FA	20,944	58,000	02/13/2017	02/21/2022
05580M-BZ-7	B RILEY FINANCIAL INC		1,2		2.A PL	1,000,000		25,5000	1,020,000	1,000,000	0	0	0	0	5.500	5.501	JAJO	9,319	32,236	03/25/2021	03/31/2026
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC		1,2		2.C FE	991,960		99,5654	995,654	993,184	0	1,224	0	0	2.950	3.125	MS	9,096	14,750	03/03/2021	03/10/2026
09261L-AC-2	BLACKSTONE SECURED LENDING FUND		1,2		2.C FE	1,015,520		103,9544	1,039,544	1,012,492	0	(2,798)	0	0	3.625	3.286	JJ	16,715	26,382	11/23/2020	01/15/2026
09581J-AA-4	BLUE OIL FINANCE LLC		1,2		2.B FE	987,300		97,8063	1,000,000	987,908	0	608	0	0	3.125	3.275	JD	1,823	15,625	06/03/2021	06/10/2031
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-		C	1	1.F FE	501,052		104,0000	501,053	501,054	0	(69)	0	0	4.625	4.651	MJSD	708	23,174	06/25/2013	12/20/2025
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	2,002,480		105,8724	2,000,000	2,001,045	0	(510)	0	0	4.500	4.472	JD	6,750	90,000	11/30/2018	12/04/2023
11135F-BE-0	BROADCOM INC		1,2		2.C FE	997,430		98,3838	1,000,000	997,762	0	332	0	0	1.950	1.989	FA	7,367	11,158	01/04/2021	02/15/2028
12325J-AJ-0	FRANKLIN BSP LENDING CORP		1,2		2.C FE	1,993,960		99,9732	2,000,000	1,979,892	0	(14,068)	0	0	3.250	3.316	MS	16,431	32,681	03/24/2021	03/30/2026
140501-AB-3	CAPITAL SOUTHWEST CORP		1,2		1.G PL	2,042,200		104,8758	2,097,516	2,035,665	0	(6,535)	0	0	4.500	4.022	JJ	37,750	53,000	02/22/2021	01/31/2026
15201P-AA-7	SOUTHSTATE CORP		2,5		2.B FE	1,000,000		109,8429	1,000,000	1,000,000	0	0	0	0	5.750	5.751	JD	4,792	57,500	05/21/2020	06/01/2030
20454P-AA-1	COMPEER FINANCIAL, FLCA		1,2		2.B FE	1,000,000		98,5669	1,000,000	1,000,000	0	0	0	0	2.750	2.750	JD	2,292	14,819	05/12/2021	06/01/2031
22822R-BF-6	CROCAS 181 C - RMBS		1,2		1.F FE	1,500,000		101,3115	1,500,000	1,500,023	0	(4)	0	0	3.720	3.720	MON	2,480	55,800	06/26/2018	07/15/2043
24422E-VF-3	JOHN DEERE CAPITAL CORP		1,2		1.F FE	999,340		100,6142	1,000,000	999,503	0	91	0	0	1.750	1.760	MS	5,444	17,500	03/04/2020	03/09/2027
24906P-AA-7	DENTSPLY SIRONA INC		1,2		2.B FE	997,880		105,0869	1,000,000	998,177	0	185	0	0	3.250	3.275	JD	2,708	32,500	05/20/2020	06/01/2030
278642-AW-3	EBAY INC		1,2		2.A FE	998,430		102,2780	1,000,000	998,684	0	142	0	0	2.700	2.718	MS	8,250	27,000	03/04/2020	03/11/2030
36143L-2A-2	GA GLOBAL FUNDING TRUST		1,2		1.G FE	2,996,550		99,3745	3,000,000	2,997,192	0	642	0	0	1.625	1.649	JJ	22,479	24,375	01/08/2021	01/15/2026
37254B-AB-6	GENPACT LUXEMBOURG SARL		C	1,2	2.C FE	999,770		100,4960	1,000,000	999,991	0	35	0	0	3.700	3.670	AO	9,250	37,000	03/21/2017	04/01/2022
38173M-AB-8	GOLUB CAPITAL BDC INC		1,2		2.C FE	996,990		98,3263	1,000,000	997,430	0	440	0	0	2.500	2.559	FA	8,819	12,500	02/17/2021	08/24/2026
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC		1,2		2.C FE	998,630		104,7369	1,000,000	999,035	0	261	0	0	3.350	3.380	JD	2,140	33,500	06/03/2020	06/08/2025
44891A-AM-9	HYUNDAI CAPITAL AMERICA		1		2.A FE	1,997,880		100,5842	2,000,000	1,999,888	0	428	0	0	3.100	3.122	AO	14,811	62,000	03/29/2017	04/05/2022
45005*-AB-6	IRG INDUSTRIAL LLC		1,2		2.C FE	2,000,000		98,5931	2,000,000	2,000,000	0	0	0	0	4.020	4.020	MS	26,577	40,200	03/02/2021	03/02/2028
46647P-BH-8	JPMORGAN CHASE & CO		1,2,5		1.F FE	1,000,000		101,2953	1,000,000	1,000,000	0	0	0	0	2.005	2.005	MS	6,015	20,050	03/10/2020	03/13/2026
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING		1,2		1.F FE	1,998,500		104,1624	2,000,000	1,999,534	0	213	0	0	3.250	3.262	JJ	27,264	65,000	01/24/2017	01/30/2024
57629H-CD-0	MASSMUTUAL GLOBAL FUNDING II		1,2		1.B FE	577,407		100,5931	580,000	579,848	0	536	0	0	2.500	2.595	AO	3,142	14,500	04/10/2017	04/13/2022
57629H-CD-0	MASSMUTUAL GLOBAL FUNDING II		1,2		1.B FE	418,123		100,5931	420,000	419,889	0	390	0	0	2.500	2.595	AO	2,275	10,500	04/10/2017	04/13/2022
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I		1,2		1.D FE	320,381		100,6054	320,500	320,494	0	23	0	0	2.650	2.657	AO	1,958	8,493	04/03/2017	04/08/2022
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I		1,2		1.D FE	679,249		100,6054	679,500	679,487	0	48	0	0	2.650	2.657	AO	4,152	18,007	04/03/2017	04/08/2022
62947Q-AZ-1	NXP BV		C	1,2	2.B FE	1,999,420		107,3657	2,000,000	1,999,691	0	133	0	0	4.875	4.883	MS	32,500	97,500	12/03/2018	03/01/2024

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
649604-AD-7	NEW YORK MORTGAGE TRUST INC				3.C	998,910	.99.4636	1,003,588	1,009,000	1,003,588	12,347	3,480	.0	.0	6.250	6.613	JJ		29,079	63,063	12/18/2018	01/15/2022
649604-AG-0	NEW YORK MORTGAGE TRUST, INC.				2.A PL	1,000,000	.99.1698	991,698	1,000,000	1,000,000	.0	.0	.0	.0	5.750	5.747	AO		9,743	29,229	04/15/2021	04/30/2026
654740-BL-2	NISSAN MOTOR ACCEPTANCE COMPANY LLC				2.C FE	2,998,920	104.0112	3,120,336	3,000,000	2,999,659	.0	189	.0	.0	3.875	3.882	MS		32,292	116,250	09/18/2018	09/21/2023
680277-AC-4	OLD SECOND BANCORP INC				2.C FE	1,000,000	.99.2284	992,284	1,000,000	1,000,000	.0	.0	.0	.0	3.500	3.500	AO		7,389	18,375	04/06/2021	04/15/2031
686330-AL-5	ORIX CORP		C		1.G FE	999,150	105.6104	1,056,104	1,000,000	999,632	.0	169	.0	.0	4.050	4.069	JJ		18,563	40,500	01/08/2019	01/16/2024
69506Y-SC-4	PACIFIC WESTERN BANK			2,5	2.C FE	2,000,000	101.0185	2,020,370	2,000,000	2,000,000	.0	.0	.0	.0	3.250	3.251	MN		10,833	32,681	04/27/2021	05/01/2031
713448-DT-2	PEPSICO INC			1,2	1.E FE	1,995,960	100.4784	2,009,568	2,000,000	1,999,719	.0	830	.0	.0	2.250	2.293	MN		7,375	45,000	04/27/2017	05/02/2022
74930B-AG-0	RBB BANCORP			2,5	2.B FE	1,000,000	102.3215	1,023,215	1,000,000	1,000,000	.0	.0	.0	.0	4.000	4.001	AO		10,000	20,556	03/23/2021	04/01/2031
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	997,720	103.1585	1,031,585	1,000,000	997,858	.0	138	.0	.0	3.350	3.377	AO		6,979	16,750	04/13/2021	04/16/2031
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	998,940	104.2398	1,042,398	1,000,000	999,654	.0	149	.0	.0	3.125	3.141	MS		9,115	31,250	03/07/2017	03/16/2024
86275H-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	1,000,000	.99.0357	990,357	1,000,000	1,000,000	.0	.0	.0	.0	4.250	4.253	JAJO		10,625	21,368	03/31/2021	04/01/2026
87227R-QE-7	HUNTINGTON NATIONAL BANK			2,5	2.A FE	1,000,000	105.0333	1,050,333	1,000,000	1,000,000	.0	.0	.0	.0	5.500	5.501	MN		8,403	55,000	05/01/2020	05/06/2030
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		1		1.E FE	299,730	102.1444	306,433	300,000	299,847	.0	53	.0	.0	2.000	2.019	AO		1,400	6,000	10/02/2019	10/07/2024
89677Y-A8-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.B PL	1,500,000	.98.2511	1,473,767	1,500,000	1,500,000	.0	.0	.0	.0	4.500	4.500	MS		22,500	37,125	03/01/2021	03/01/2026
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	489,830	113.4533	562,728	496,000	491,756	.0	531	.0	.0	4.329	4.478	MS		5,964	21,472	06/21/2018	09/21/2028
957638-AD-1	WESTERN ALLIANCE BANCORP			2,5	2.B FE	1,000,000	103.2483	1,032,483	1,000,000	1,000,000	.0	.0	.0	.0	3.000	3.000	JD		1,333	15,667	06/03/2021	06/15/2031
96524V-AA*-7	WHITEHORSE FINANCE, INC.				2.A PL	1,000,000	101.8100	1,018,100	1,000,000	1,000,000	.0	.0	.0	.0	6.000	5.998	FA		24,000	60,000	08/07/2018	08/07/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						63,912,013	XXX	65,150,815	62,985,113	63,917,755	12,347	(10,326)	0	0	XXX	XXX	XXX		584,021	1,830,603	XXX	XXX
00443P-AA-7	ACE 2007-HE2 A1 - RMBS			4	1.A FM	428,005	.92.8135	520,553	560,859	450,184	.0	9,449	.0	.0	0.243	6.949	MON		19	1,375	02/23/2015	12/25/2036
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS			4	1.A FM	69,338	.99.5997	82,215	82,545	81,344	.0	2,316	.0	.0	0.263	8.766	MON		3	219	01/16/2014	11/25/2036
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS			4	1.A FM	670,102	.99.2202	868,613	875,440	737,979	.0	57,708	.0	.0	0.442	8.904	MON		54	3,176	09/18/2014	01/25/2037
059522-AA-0	BAFC 2007-C 6A1 - RMBS			4	1.A FM	127,978	.98.7249	146,915	148,812	140,445	.0	4,881	.0	.0	0.524	5.102	MON		26	783	02/25/2016	05/20/2047
07386Y-AE-4	BSARM 2007-5 3A1 - CMO/RMBS			4	1.A FM	630,464	.99.5745	650,550	653,330	630,577	.0	1,757	.0	.0	0.364	3.724	MON		1,668	21,219	01/11/2019	08/25/2047
12529L-AA-8	CFMT 2020-HB4 A - RMBS			4	1.A FE	3,479,941	100.0543	3,481,834	3,479,943	3,454,473	.0	(25,467)	.0	.0	0.946	1.538	MON		549	33,564	12/11/2020	12/26/2030
12530B-AA-7	CFMT 21HB7 A - RMBS			4	1.A FE	4,916,460	.99.3800	4,885,984	4,916,466	4,916,464	.0	4	.0	.0	1.151	1.151	MON		629	8,961	10/22/2021	10/27/2031
12566X-AM-0	CMALT 2007-A7 2A3 - CMO/RMBS			4	1.D FM	366,531	100.0288	366,490	366,385	186,714	.0	.0	.0	.0	6.250	30.275	MON		1,908	0	12/29/2021	07/25/2037
12641Q-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS			4	1.D FM	16,029	.72.5000	28,144	38,820	23,483	.0	209	.0	.0	6.000	10.459	MON		194	2,248	05/31/2009	09/26/2037
12641Q-AF-9	CSMC 2009-7R 4A2 - CMO/RMBS			4	1.D FM	92,172	.72.2800	86,532	119,718	87,763	.0	8,044	.0	.0	6.000	18.475	MON		599	7,399	05/31/2009	07/26/2037
12641Q-AG-7	CSMC 2009-7R 4A3 - CMO/RMBS			4	1.D FM	55,340	.54.4600	81,690	150,000	39,287	.0	(2,258)	.0	.0	6.000	18.653	MON		750	9,261	05/31/2009	07/26/2037
12641Q-AH-5	CSMC 2009-7R 4A4 - CMO/RMBS			4	1.D FM	24,107	.54.4600	81,690	150,000	12,920	.0	(2,326)	.0	.0	6.000	57.577	MON		432	9,261	05/31/2009	07/26/2037
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS			4	1.D FM	0	.35.1700	32,198	91,549	32,198	6,570	(1,874)	.0	.0	6.000	7.880	MON		458	5,536	05/31/2009	07/26/2037
12641Q-BQ-4	CSMC 2009-7R 8A6 - CMO/RMBS			4	1.D FM	0	.48.0000	162,708	338,976	95,943	.0	10,544	.0	.0	2.004	19.115	MON		566	7,828	05/31/2009	05/26/2036
12641Q-CS-9	CSMC 2009-7R 125 - CMO/RMBS			4	1.D FM	53,338	.64.5000	69,984	108,502	48,950	.0	602	.0	.0	5.750	13.550	MON		520	6,238	05/31/2009	01/26/2036
12641Q-CX-8	CSMC 2009-7R 132 - CMO/RMBS			4	1.D FM	184,040	.88.3500	162,599	184,040	144,446	.0	(4,010)	.0	.0	6.000	4.497	MON		920	11,442	05/31/2009	06/26/2037
12641Q-CY-6	CSMC 2009-7R 133 - CMO/RMBS			4	1.D FM	77,086	.65.2600	109,450	167,713	60,850	.0	(2,901)	.0	.0	6.000	12.091	MON		839	10,063	05/31/2009	06/26/2037
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS			4	1.D FM	29,968	.44.6600	104,594	234,200	40,562	.0	(1,300)	.0	.0	6.000	35.187	MON		1,171	13,871	05/31/2009	06/26/2037
12641Q-DH-2	CSMC 2009-7R 146 - CMO/RMBS			4	1.D FM	635,372	.63.7500	633,703	994,044	594,682	.0	21,570	.0	.0	5.750	7.874	MON		4,763	25,521	05/31/2009	04/26/2037
126670-NY-0	CIVL 2005-16 2A3 - RMBS		</																			

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41161P-TN-3	HVMT 2005-10 2AA - CMO/RMBS			4	.1 D FM	298,593	.79 1971	380,751	480,764	310,057	.0	27,770	.0	.0	.0 724	10 125	MON	116	3,515	07/09/2008	11/19/2035
41161P-UK-7	HVMT 2005-11 2A - CMO/RMBS			4	.1 A FM	198,783	.96 6789	273,568	282,965	227,164	.0	3,086	.0	.0	.0 724	8 358	MON	68	2,069	07/09/2008	08/19/2045
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS			4	.1 D FM	23,215	102.8457	275,630	268,004	192,158	.0	14,858	.0	.0	3.187	12.376	MON	712	8,473	02/07/2006	03/25/2036
46637U-AA-5	JPTPE 2012-3 A - CMO/RMBS			4	.1 A FE	323,423	101.8800	341,454	335,153	324,911	.0	.192	.0	.0	3.000	3.566	MON	838	10,055	12/10/2013	10/27/2042
46637V-AA-3	JPTPE A - CMO/RMBS			4	.1 A FE	545,382	101.8800	558,077	547,779	545,586	.0	.25	.0	.0	3.000	3.077	MON	1,369	16,433	11/25/2013	09/17/2042
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS			4	.1 A FE	350,837	.99 8800	365,017	365,456	352,608	.0	249	.0	.0	2.500	3.142	MON	761	9,136	08/11/2014	12/27/2042
525221-EM-5	LXS 2005-7N A1A - RMBS			4	.1 A FM	560,235	.97 0960	742,616	764,826	609,370	.0	5,788	.0	.0	0.642	8.406	MON	68	4,968	07/09/2008	12/25/2035
61751D-AE-4	MSM 2006-17XS A3A - RMBS			4	.1 D FM	492,554	.41 3608	511,846	1,237,516	400,949	.0	22,037	.0	.0	5.651	9.720	MON	5,828	17,630	12/12/2006	10/25/2046
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS			4	.1 A FE	1,902,117	.99 8693	1,899,569	1,902,055	1,902,091	.0	(26)	.0	.0	2.500	2.490	MON	3,963	7,925	10/14/2021	08/01/2051
64352V-MN-8	NCHET 2005-A A4W - RMBS			4	.1 A FM	25,706	.98 5281	25,327	25,706	25,689	.0	(17)	.0	.0	5.035	2.830	MON	108	1,211	06/16/2005	08/25/2035
65535A-AA-2	NHET 2006-AF1 A1 - RMBS			4	.1 D FM	113,059	.30 3647	115,880	381,626	9,236	.0	5,521	.0	.0	6.032	129.519	MON	1,918	9,517	11/03/2006	10/25/2036
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS			4	.1 D FM	575,460	.40 9542	572,068	1,396,847	447,064	.0	.0	.0	.0	5.515	9.501	MON	6,420	.0	12/29/2021	01/25/2036
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS			4	.1 A	2,543,445	.99 8504	2,506,352	2,510,108	2,543,252	.0	(193)	.0	.0	2.500	2.430	MON	5,229	15,688	10/01/2021	10/25/2051
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	.1 A	138,087	100.1569	135,592	135,379	138,589	.0	(5,764)	.0	.0	3.500	0.330	MON	395	4,738	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	.1 A	373,929	100.1747	369,217	368,574	373,718	.0	(13,007)	.0	.0	3.500	0.035	MON	1,075	12,900	10/28/2019	11/26/2049
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS			4	.1 A	249,033	101.1582	248,386	245,542	248,868	.0	(36)	.0	.0	3.000	2.624	MON	614	7,366	02/14/2020	02/25/2050
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS			4	.1 A	4,832,509	.99 7969	4,793,487	4,803,240	4,835,083	.0	2,574	.0	.0	2.500	2.352	MON	10,007	30,020	09/29/2021	10/25/2051
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	.1 A	164,384	101.1860	163,800	161,880	165,619	.0	(2,704)	.0	.0	3.500	1.761	MON	472	5,817	10/11/2019	09/27/2049
749384-AA-1	RCKT 215 A1 - CMO/RMBS			4	.1 A FE	1,980,316	.99 8732	1,977,495	1,980,006	1,980,310	.0	(6)	.0	.0	2.500	2.491	MON	4,125	4,125	11/12/2021	11/25/2051
75116F-BH-1	RALL 2007-QS9 A33 - CMO/RMBS			4	.1 D FM	1,063,894	.96 2918	1,065,817	1,106,862	506,749	.0	.0	.0	.0	6.500	27.249	MON	5,996	.0	12/29/2021	07/25/2037
75156W-AD-5	RAMP 2006-RS4 A4 - RMBS			4	.1 A FM	479,388	.99 5524	562,496	565,025	551,839	.0	7,688	.0	.0	0.662	3.311	MON	52	3,784	09/18/2014	07/25/2036
76110V-QL-5	RFMS2 2004-HS2 A16 - RMBS			4	.1 A FM	.0	.96 6770	.3	.3	.3	.0	.0	.0	.0	5.170	4.502	MON	.0	.0	06/22/2004	06/25/2034
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS			4	.1 D FM	310,042	.92 6828	339,977	366,818	318,021	.0	7,472	.0	.0	3.668	6.700	MON	1,121	13,493	02/24/2016	08/25/2035
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS			4	.1 D FM	2,431	.96 3324	161,422	167,568	139,345	.0	7,002	.0	.0	5.500	12.266	MON	768	9,216	02/13/2006	02/25/2036
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	.1 A	193,106	101.1309	191,285	189,146	194,794	.0	(5,054)	.0	.0	3.500	1.581	MON	552	6,620	10/08/2019	11/25/2049
81748K-AA-0	SEMT 202 A1 - CMO/RMBS			4	.1 A	969,733	101.5699	961,227	946,370	978,659	.0	(15,279)	.0	.0	3.500	1.676	MON	2,760	33,123	02/13/2020	03/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS			4	.1 A	1,001,447	.99 8424	999,510	991,072	1,001,398	.0	(49)	.0	.0	2.500	2.451	MON	2,065	4,129	10/06/2021	11/25/2051
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS			4	.1 D FM	893,773	.73 3727	821,662	1,119,847	741,622	.0	30,360	.0	.0	2.941	8.623	MON	2,745	33,941	02/16/2016	07/25/2035
863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS			4	.1 A FM	104,799	100.7040	119,870	119,032	113,221	.0	5,267	.0	.0	2.720	6.660	MON	270	3,476	02/26/2016	08/25/2035
863587-AE-1	SAIL 2006-3 A5 - RMBS			4	.1 A FM	247,685	.98 8718	283,931	287,171	270,575	.0	6,693	.0	.0	0.402	6.704	MON	16	733	11/06/2015	06/25/2036
86358R-DX-2	SASC 2001-SB1 A5 - RMBS			4	.1 D FM	95,625	.96 2695	98,283	102,091	93,198	.0	(129)	.0	.0	3.375	3.500	MON	287	3,446	05/16/2002	08/25/2031
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS			4	.1 E FE	963,987	.98 3235	1,002,991	1,020,092	967,062	.0	2,070	.0	.0	0.383	6.197	MON	54	3,944	07/10/2020	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS			4	.1 A FM	1,850,553	.99 6677	2,145,269	2,152,422	1,846,620	.0	2,854	.0	.0	5.950	6.540	MON	10,672	50,330	02/18/2014	11/25/2036
872227-AK-9	TBW 2007-2 A6A - RMBS			4	.1 D FM	2,382,762	.52 2103	1,636,904	3,135,213	1,507,565	.0	78,545	.0	.0	6.514	9.556	MON	17,020	58,620	03/06/2014	07/25/2037
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS			4	.1 A FM	463,667	.112 1066	468,906	543,208	578,620	.0	29,162	.0	.0	0.502	8.187	MON	38	8,661	03/04/2016	01/25/2038
89175J-AB-6	TPMT 176 A2 - CMO/RMBS			4	.1 A	468,906	102.5193	512,597	500,000	479,454	.0	3,638	.0	.0	3.000	3.828	MON	1,250	15,000	03/04/2019	10/25/2057
89176E-AB-6	TPMT 2018-1 A2 - RMBS			4	.1 A	478,750	103.2055	516,028	500,000	486,035	.0	2,501	.0	.0	3.250	3.960	MON	1,354	16,250	03/04/2019	01/25/2058
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS			4	.1 A FM	166,184	105.3024	174,288	165,512	165,797	.0	.65	.0	.0	5.500	5.361	MON	759	9,081	03/03/2016	06/25/2033
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS			4	.1 D FM	1,166,588	.97 0102	1,461,010	1,506,038	1,282,332	.0	65,241	.0	.0	2.893	8.620	MON	3,631	47,430	02/17/2016	05/25/2037
93934F-KP-6	WMAIT 2006-1 3A2 - CMO/RMBS			4	.1 D FM	117,570	100.2919	117,571	117,229	108,526	.0	.0	.0	.0	5.750	6.203	MON	562	.0	12/29/2021	02/25/2036
94984D-AC-8	WFBMS 2006-AR13 A3 - CMO/RMBS			4	.1 D FM	118,433	.96 7679	123,116	127,228	123,116	.0	.494	.0	.0	2.514	3.038	MON	267	3,935	02/24/2016	09/25/2036
95002K-AA-1	WFBMS 2020-1 A1 - CMO/RMBS			4	.1 A	554,537	101.1965	554,586	548,029	557,458	.0	(3,893)	.0	.0	3.000	2.236	MON	1,370	16,441	02/14/2020	02/27/2049
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						48,551,657	XXX	50,829,545	56,299,979	47,265,539	(140)	456,350	0	0	XXX	XXX	XXX	132,404	869,910	XXX	XXX
05608B-AA-8	BX 2019-IMC A - CMBS			4	.1 A FE	1,000,000	.99 8117	998,117	1,000,000	1,000,000	.0	.0	.0	.0	1.110	1.113	MON	524	11,192	05/02/2019	04/17/2034
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,000,000	XXX	998,117	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	524	11,192	XXX	XXX
000823-AJ-3	ABPCI 11 A1 - CDO		C	2	.1 A FE	2,000,000	.99 9901	1,999,802	2,000,000	2,000,000	.0	.0	.0	.0	1.732	1.800	JAJO	7,022	21,214	02/19/2021	04/20/2032
000844-AC-4	ABPCI 8 A1B - CDO		C	4	.1 A FE	2,002,578	.99 9996	1,999,992	2,000,000	2,002,177	.0	(401)	.0	.0	2.462	2.436	JAJO	9,711	30,775	04/27/2021	04/20/2032
00086A-AS-3	ABPCI 1RR AB2 - CDO		C	4	.1 A FE	1,000,000	.99 5970	995,970	1,000,000	1,000,000	.0	.0	.0	.0	2.750	2.759	JAJO	5,424	11,993	04/29/2021	07/20/2033
00180A-AB-5	AMSR 2020-SFR1 B - CMBS			4	.1 B FE	999,998	.99 3448	993,448	1,000,000	1,000,997	.0	(287)	.0	.0	2.120	2.098	MON	1,767	21,200	03/04/2020	04/17/2037
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1 2	.1 A FE	1,948,240	.99 8594	1,997,188	2,000,000	1,986,096	.0	10,868	.0	.0	3.070	3.688	MON	2,729	61,400	06/11/2018	03/15/2048

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03290A-AA-8	ANCHF 13 A1 - CDO	C	1,2		1.A FE	2,000,000	.99.6000	1,992,000	2,000,000	2,000,000	.0	.0	.0	.0	2.875	2.878	JAUO	27,792	.0	05/25/2021	07/27/2039
03295-AA-4	ANCHF 14 A - CDO	C	2		1.A FE	1,750,000	100.0000	1,750,000	1,750,000	1,750,000	.0	.0	.0	.0	3.000	2.999	JAUO	1,313	.0	11/16/2021	01/23/2040
03330P-AA-7	ANCHF 5 A - CDO	C	4		1.A FE	1,000,000	101.4000	1,014,000	1,000,000	1,000,000	.0	.0	.0	.0	4.100	4.098	AO	7,517	41,000	01/26/2018	04/25/2036
038413-AA-8	AQFIT 2020-A - ABS	C	4		1.F FE	574,793	100.0745	575,327	574,899	574,803	.0	.7	.0	.0	1.900	1.915	MON	425	10,950	08/19/2020	07/17/2046
03880V-AA-8	AROLO 2019-FL2 A - CDO	C	4,5		1.A FE	2,000,000	100.0964	2,001,927	2,000,000	2,000,000	.0	.0	.0	.0	1.364	1.368	MON	1,289	27,134	11/01/2019	09/15/2034
03880W-AA-6	AROLO 2020-FL1 A - CDO	C	4,5		1.A FE	1,500,000	.99.8776	1,498,164	1,500,000	1,500,000	.0	.0	.0	.0	1.264	1.232	MON	896	18,829	02/21/2020	02/15/2035
05377R-CO-5	AESOP 2017-1 A - ABS	C	2		1.A FE	999,840	101.2680	1,012,680	1,000,000	999,571	.0	(392)	.0	.0	3.070	3.197	MON	938	30,700	03/08/2017	09/20/2023
05377R-CY-8	AESOP 2018-1 A - ABS	C	4		1.A FE	1,999,505	103.7190	2,074,381	2,000,000	1,998,525	.0	(1,257)	.0	.0	3.700	3.788	MON	2,261	74,000	04/24/2018	09/20/2024
05377R-DY-7	AESOP 2020-2 A - ABS	C	4		1.B FE	999,526	101.0790	1,010,790	1,000,000	998,458	.0	(855)	.0	.0	2.020	2.072	MON	617	20,200	08/05/2020	02/22/2027
05492Q-AA-4	BDS 2020-FL5 A - CDO	C	4,5		1.A FE	1,467,188	100.0261	1,500,392	1,500,000	1,487,183	.0	14,821	.0	.0	1.314	2.284	MON	657	19,708	08/27/2020	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C	4		1.A FE	1,000,000	.99.5206	995,206	1,000,000	1,000,000	.0	.0	.0	.0	1.204	1.221	MON	468	2,185	10/01/2021	11/18/2038
05587T-AA-4	BSPRT 2019-FL5 A - CMBS	C	4		1.A FE	367,950	.99.8846	367,525	367,950	367,950	.0	.0	.0	.0	1.260	1.258	MON	219	4,676	05/20/2019	05/15/2029
05601G-AA-4	BPCRE 21FL1 A - CDO	C	4		1.A FE	496,030	100.0307	496,182	496,030	496,030	.0	.0	.0	.0	0.960	0.950	MON	225	3,750	02/12/2021	02/17/2037
05602C-AA-2	BSPRT 21FL7 A - CDO	C	4		1.A FE	2,000,000	100.0432	2,000,865	2,000,000	2,000,000	.0	.0	.0	.0	1.420	1.441	MON	868	.0	12/09/2021	12/15/2038
05616M-AG-1	BABSN 2015-11 CN - CDO	D	4		1.G FE	2,286,663	.80.1905	2,405,716	3,000,000	2,188,023	.0	(88,598)	.0	.0	2.820	2.820	JAUO	21,554	182,180	07/23/2015	10/21/2030
12510H-AC-4	CAUTO 2020-1 A3 - ABS	C	4		1.A FE	673,730	103.3233	696,611	674,205	673,758	.0	13	.0	.0	3.250	3.254	MON	974	21,915	01/15/2020	02/15/2050
12529K-AA-0	CFMT 21GRN1 A - RMBS	C	4		1.D FE	654,210	.98.8969	647,000	654,216	654,211	.0	.0	.0	.0	1.100	1.100	MON	220	6,017	02/11/2021	03/20/2041
14310Q-AA-6	CGFM 2015-1 A1R - CDO	C	2		1.A FE	2,000,000	100.0043	2,000,087	2,000,000	1,999,743	.0	.83	.0	.0	1.674	1.748	JAUO	7,253	35,421	08/02/2018	10/15/2031
14310Q-AE-8	CGFM 2015-1 A3R - CDO	C	4		1.A FE	1,000,000	.99.8505	998,505	1,000,000	999,736	.0	(296)	.0	.0	4.560	4.585	JAUO	9,627	45,600	08/02/2018	10/15/2031
14576A-AA-0	CARM 201 A1 - RMBS	C	4		1.A FE	989,590	.97.9366	969,573	990,000	989,602	.0	12	.0	.0	2.010	2.012	MON	884	19,900	11/18/2020	12/15/2050
15137E-BN-2	CECLO 21 A1R - CDO	C	4		1.A FE	1,000,000	.99.9004	999,004	1,000,000	1,000,000	.0	.0	.0	.0	1.105	1.168	JAUO	2,025	6,680	03/23/2021	07/29/2030
15186P-AA-6	CBCF 1 A - CDO	C	4		1.A FE	1,000,000	100.2000	1,002,000	1,000,000	1,000,000	.0	.0	.0	.0	3.164	3.176	JAUO	5,801	14,238	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO	C	4		1.A FE	2,000,000	.99.9998	1,999,995	2,000,000	1,999,542	.0	69	.0	.0	1.524	1.612	JAUO	6,603	32,379	06/29/2018	07/15/2030
15673N-AA-1	CERB 22 A - CDO	C	4		1.A FE	2,000,000	.99.9998	1,999,995	2,000,000	2,000,444	.0	(468)	.0	.0	1.524	1.584	JAUO	6,603	32,379	02/08/2018	04/15/2030
15674P-AA-5	CERB XXX111 A - CDO	C	2		1.A FE	2,000,000	100.2923	2,005,847	2,000,000	2,000,000	.0	.0	.0	.0	1.684	1.757	JAUO	7,296	7,892	06/23/2021	07/23/2033
21872F-AA-5	CAFL 2019-1 A - CMBS	C	4		1.A FE	1,579,696	104.7064	1,654,118	1,579,767	1,578,609	.0	(343)	.0	.0	3.324	3.297	MON	4,376	66,140	04/03/2019	03/15/2052
22549N-AA-9	CREDIT SUISSE ABS REPACKAGING TRUST 2018	D	4,5		1.D FE	3,308,715	.94.5203	3,224,131	3,411,046	3,332,606	.0	6,762	.0	.0	1.544	1.671	JAUO	9,951	51,161	07/25/2018	01/01/2037
25402J-AA-7	DBRG 211 A2 - ABS	C	4		2.B FE	1,000,000	.99.1050	991,050	1,000,000	1,000,000	.0	.0	.0	.0	3.933	3.933	MJSD	656	18,136	06/30/2021	09/25/2051
25755T-AN-0	DPABS 2021-1 A1 - RMBS	C	4		2.A FE	1,990,000	100.4209	1,998,376	1,990,000	1,990,000	.0	.0	.0	.0	2.662	2.662	JAUO	9,712	27,811	04/08/2021	04/25/2051
26827E-AC-9	ECAF 1 A2 - ABS	D	4		4.C FE	758,003	.90.9095	689,097	758,003	689,097	26,619	(9,461)	.0	.0	4.947	3.779	MON	1,667	37,498	06/15/2015	06/15/2040
26829C-AZ-0	GLGU 2015-7 AX - CDO	C	4		1.A FE	524,672	.99.8071	523,987	525,000	524,651	.0	209	.0	.0	0.832	0.928	JAUO	885	4,743	02/15/2018	04/22/2030
26857E-AA-6	ELF1 2019-A A - ABS	C	4		1.A FE	348,996	100.9678	352,446	349,068	349,010	.0	.7	.0	.0	2.540	2.558	MON	148	8,866	10/16/2019	03/25/2044
28852L-AN-3	ECL0 3 A2R - CDO	C	4		1.A FE	759,105	.99.9666	758,852	759,105	759,105	.0	.0	.0	.0	1.881	1.889	JAUO	2,896	7,948	03/23/2021	07/22/2030
30070R-AA-0	XAN 20RS08 A - CDO	C	4,5		1.A FE	.6,494	.99.9982	.6,494	.6,494	.6,494	.0	.0	.0	.0	1.314	1.360	MON	.4	.85	03/02/2020	03/16/2035
302637-AG-8	FSKMM 1R A1R - CDO	C	4		1.A FE	1,500,000	100.1694	1,502,541	1,500,000	1,500,000	.0	.0	.0	.0	1.974	2.046	JAUO	6,415	25,222	12/14/2020	01/15/2031
32010L-AN-4	NIWTR 161R 1BR - CDO	C	4		1.A FE	2,499,967	100.0181	2,500,454	2,500,000	2,499,731	.0	246	.0	.0	3.353	3.375	JAUO	15,368	83,825	12/17/2019	01/25/2032
34956N-AA-0	FCBSL 7 A1 - CDO	C	4		1.A FE	3,000,000	100.0403	3,001,209	3,000,000	3,000,000	.0	.0	.0	.0	1.574	1.648	JAUO	8,919	49,972	06/21/2019	07/23/2032
34960J-AU-9	FCO 6RR A2R - CDO	C	4		1.A FE	1,000,000	.99.8543	998,543	1,000,000	999,575	.0	(70)	.0	.0	1.721	1.815	JAUO	3,873	18,085	06/29/2018	07/10/2030
34960J-AW-5	FCO 6RR B1R - CDO	C	4		1.C FE	1,000,000	100.0895	1,000,895	1,000,000	999,385	.0	(199)	.0	.0	2.171	2.273	JAUO	4,885	22,635	06/29/2018	07/10/2030
34960N-AN-6	FCBSL 3R B1R - CDO	C	4		1.C FE	998,750	.99.6816	996,816	1,000,000	998,852	.0	273	.0	.0	1.852	1.957	JAUO	3,859	19,425	06/0	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45201Y-MB-7	ILLINOIS HSG DEV AUTH REV		2		1.C FE	676,800	104.6930	670,035	640,000	666,116	0	(13,351)	0	0	3.500	2.444	FA	9,333	23,675	03/11/2020	08/01/2046
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		4		1.A FE	1,701,547	100.0000	1,701,546	1,701,547	1,701,547	0	0	0	0	0.810	0.811	MON	574	13,873	01/26/2018	03/19/2037
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS		4		1.A FE	1,226,699	99.8876	1,353,945	1,355,468	1,355,468	0	9,034	0	0	1.209	1.193	MON	683	16,549	03/19/2020	01/19/2038
466365-AA-1	JACK 2019-1 A21 - RMBS		4		2.B FE	1,985,000	100.4862	1,994,651	1,985,000	1,985,000	0	0	0	0	3.982	3.982	FMAN	7,904	79,043	06/28/2019	08/25/2049
48254V-AE-3	KKRLP 3 A2 - CDO		4		1.A FE	900,000	99.9048	899,143	900,000	900,000	0	0	0	0	1.666	1.749	JAJO	4,539	0	08/20/2021	10/20/2030
50188N-AA-6	LCM 19 GN - CDO		4		1.D FE	1,518,457	82.4500	1,649,000	2,000,000	1,522,164	0	679	0	0	3.040	3.040	MON	18,052	74,334	06/30/2015	07/15/2027
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		4		1.A FE	3,000,000	99.9495	2,998,486	3,000,000	3,000,000	0	0	0	0	1.503	1.513	MON	1,251	38,034	04/16/2021	12/24/2035
543190-AA-0	LTRAN 111 A1 - RMBS		4		1.F FE	864,574	101.0690	873,870	864,628	863,367	0	149	0	0	2.980	3.104	MON	1,145	25,766	01/23/2015	01/17/2045
543190-AB-8	LTRAN 111 A2 - ABS		4		1.F FE	1,462,245	99.7360	1,466,404	1,470,285	1,466,352	0	1,179	0	0	4.060	4.190	MON	2,653	59,694	06/12/2018	01/17/2045
55281F-AN-0	MCPL 7R AR - CDO		4		1.A FE	1,500,000	100.2037	1,503,055	1,500,000	1,500,000	0	0	0	0	1.754	1.748	JAJO	5,334	8,660	05/26/2021	07/20/2033
55283T-AA-6	MF1 2021-FL6 A - CMBS		4		1.A FE	2,500,000	99.6031	2,490,077	2,500,000	2,500,000	0	0	0	0	1.209	1.259	MON	1,341	14,523	06/10/2021	07/18/2036
55819T-AQ-4	MDPK 20R A2R - CDO		C	4	1.A FE	972,813	99.9110	999,110	1,000,000	983,380	0	3,614	0	0	1.435	1.887	JAJO	2,630	15,054	12/20/2018	07/29/2030
56577G-AA-7	MRNON 201 A - CDO		C	4	1.A FE	1,000,000	100.0638	1,000,638	1,000,000	1,000,000	0	0	0	0	2.074	2.077	JAJO	4,493	18,480	11/20/2020	01/15/2034
56577J-AC-7	MRNON 212R BR - CDO		C	4	1.C FE	5,000,000	100.2413	5,012,063	5,000,000	5,000,000	0	0	0	0	2.174	2.249	JAJO	23,549	34,356	05/28/2021	07/15/2033
58003U-AA-6	MF1 2020-FL4 A - CDO		C	4,5	1.A FE	1,500,000	100.8256	1,512,384	1,500,000	1,500,000	0	0	0	0	1.864	1.837	MON	1,165	27,874	10/28/2020	12/17/2035
58550L-AA-3	MWST 211 A - CMO/RMBS		4,5		1.A FE	1,000,000	99.3991	993,991	1,000,000	1,000,000	0	0	0	0	0.806	1.444	MON	112	7,264	01/29/2021	02/25/2055
58551V-AA-0	MWST 202 A - CMO/RMBS		4		1.A FE	1,000,000	99.6237	996,237	1,000,000	1,000,000	0	0	0	0	0.902	0.915	MON	125	9,419	12/14/2020	11/25/2053
59319W-AA-9	MF1 2020-FL3 A - CDO		4,5		1.A FE	823,807	100.1833	825,317	823,807	823,807	0	0	0	0	2.214	2.222	MON	861	18,277	06/12/2020	07/16/2035
62947A-AF-0	NPRL 211 A1 - ABS		4		1.F FE	2,498,775	99.4046	2,485,115	2,500,000	2,498,830	0	55	0	0	2.230	2.251	MON	1,858	41,812	03/03/2021	03/19/2051
62955W-AA-2	NRZ FNT EXCESS LLC - ABS		4		2.C FE	853,777	99.2353	847,253	853,782	853,777	0	0	0	0	3.228	3.228	MON	459	16,153	05/18/2021	05/25/2026
62960N-AA-5	NXTC 201 A - CDO		4		1.A FE	1,000,000	100.0916	1,000,916	1,000,000	1,000,000	0	0	0	0	2.038	2.085	JAJO	4,133	17,250	12/04/2020	01/20/2031
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		4		2.C FE	818,133	99.0779	810,598	818,142	818,134	0	1	0	0	2.981	2.981	MON	406	18,088	03/12/2021	03/25/2026
64831J-AA-7	NRART 20T1 AT1 - RMBS		4		1.A FE	1,999,998	100.0068	2,000,136	2,000,000	1,999,999	0	1	0	0	1.035	1.037	MON	920	20,292	12/17/2020	12/16/2052
65130P-AW-0	NEWFL 2016-1 A2R - CDO		C	4	1.A FE	357,627	100.0737	357,890	357,627	357,613	0	8	0	0	3.868	3.890	JAJO	2,728	13,833	05/21/2018	04/20/2028
67590A-BR-2	OCT14 14RR ABR - CDO		4		1.A FE	890,000	99.8648	888,796	890,000	890,000	0	0	0	0	1.374	1.445	JAJO	2,649	7,498	03/02/2021	07/16/2029
68267B-AA-8	OMFIT 2018-1 A - ABS		4		1.A FE	838,179	100.0616	838,924	838,407	838,406	0	7	0	0	3.300	3.323	MON	1,307	27,667	02/21/2018	03/14/2029
691204-AA-9	OR 111 A1L - CDO		4		1.A FE	1,000,000	100.2215	1,002,215	1,000,000	1,000,000	0	0	0	0	1.931	2.000	JAJO	3,917	20,187	03/06/2020	04/20/2032
69120L-AA-1	ORIF 201 A - CDO		C	4	1.F FE	995,000	100.0991	1,000,991	1,000,000	996,121	0	1,063	0	0	3.170	3.304	JAJO	6,869	26,681	11/24/2020	01/15/2031
69547J-AA-1	PAID 211 A - ABS		4		1.G FE	3,091,496	99.7643	3,084,217	3,091,504	3,091,501	0	5	0	0	1.180	1.180	MON	1,621	27,664	03/02/2021	11/15/2027
70163Q-AE-8	PARLI AR - CDO		C	4	1.A FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	1.438	1.448	JAJO	879	0	11/15/2021	10/20/2031
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.B FE	438,330	98.9718	433,826	438,333	438,325	0	4	0	0	3.967	4.000	MON	773	17,389	05/23/2019	06/15/2044
74331C-AA-6	PROG 2020-SFR1 A - RMBS		4		1.A FE	4,999,834	99.2603	4,963,017	5,000,000	4,998,770	0	(598)	0	0	1.732	1.726	MON	7,217	86,600	03/04/2020	04/17/2037
74331C-AB-4	PROG 2020-SFR1 B - RMBS		4		1.D FE	999,988	99.3863	993,863	1,000,000	999,778	0	(151)	0	0	2.030	2.026	MON	1,692	20,330	03/04/2020	04/17/2037
74333B-AA-6	PROG 2019-SFR1 A - RMBS		4		1.A FE	998,980	100.0697	999,709	999,013	998,293	0	(351)	0	0	3.422	3.407	MON	2,849	34,186	02/14/2019	03/17/2036
74969T-AA-8	REBT 21HB1 A - ABS		4		1.A FE	1,422,312	99.9800	1,422,030	1,422,314	1,422,289	0	(23)	0	0	1.260	1.278	MON	348	11,591	11/17/2021	11/25/2031
74983D-AQ-0	RACEP 10R A2R - CDO		C	4	1.A FE	1,000,000	99.9091	999,091	1,000,000	999,559	0	130	0	0	1.574	1.660	JAJO	2,973	16,515	07/12/2018	07/25/2031
75575J-AA-3	RCMT 2020-FL4 A - CMBS		4		1.A FE	909,987	100.2210	911,998	909,987	909,987	0	0	0	0	2.252	2.202	MON	285	21,050	06/19/2020	02/26/2035
78403D-AM-2	SBATOW 2018-1 1C - RMBS		4		1.F FE	2,000,000	100.3870	2,007,740	2,000,000	2,000,022	0	(6)	0	0	3.448	3.472	MON	3,065	68,960	02/16/2018	03/16/2048
784054-AB-4	SCFET 201 A2 - ABS		4		1.A FE	568,554	100.0304	568,754	568,581	568,573	0	10	0	0	0.680	0.685	MON	118	4,014	08/11/2020	10/20/2025
78448Q-AB-4	SMB 2015-B A2A - ABS		4		1.A FE	22,614	100.3318	22,794	22,718	22,706	0	14	0	0							

SCHEDULE D - PART 1

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value											
95058X-AG-3	WEN 2019-1 A21 - RMBS			2	2.B FE	920,000	103.6032	953,149	920,000	920,000	0	0	0	0	3.783	3.783	WJSD	1,547	34,804	06/13/2019	06/15/2049
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	1,473,663	99.9136	1,472,466	1,473,740	1,473,663	0	0	0	0	3.104	3.104	MON	2,033	26,557	05/07/2021	05/15/2046
97988P-BA-3	WDINT 171RR A1R - CDO			4	1.A FE	1,000,000	100.0719	1,000,719	1,000,000	1,000,000	0	0	0	0	1.759	1.887	JAJO	0	0	09/24/2021	10/18/2033
97988Q-AQ-7	WDINT 172R BR - CDO			4	1.C FE	1,000,000	100.3905	1,003,905	1,000,000	1,000,000	0	0	0	0	2.281	2.282	JAJO	4,626	14,329	02/05/2021	04/20/2033
97988W-AA-9	WDINT 207 A1A - CDO			2	1.A FE	1,000,000	100.4458	1,004,458	1,000,000	1,000,000	0	0	0	0	2.024	2.025	JAJO	4,385	17,390	11/20/2020	01/15/2032
98875N-AJ-4	ZAI S9 9 B2 - CDO			4	1.C FE	2,000,000	99.7107	1,994,215	2,000,000	2,000,094	0	35	0	0	3.540	3.554	JAJO	13,963	70,800	06/19/2018	07/21/2031
98878F-AE-9	ZOCP 2021-1 A2A - CDO			4	1.A FE	3,980,000	99.8863	3,995,453	4,000,000	3,981,862	0	1,862	0	0	1.950	2.078	JAJO	40,508	0	05/28/2021	07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS			4	2.B FE	997,500	101.5084	1,012,546	997,500	997,500	0	0	0	0	3.238	3.238	JAJO	5,473	12,471	05/27/2021	07/31/2051
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						165,632,227	XXX	166,161,050	167,405,580	165,634,890	26,619	(105,353)	0	0	XXX	XXX	XXX	606,435	3,130,958	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						279,095,897	XXX	283,139,528	287,690,673	277,818,183	38,825	340,671	0	0	XXX	XXX	XXX	1,323,383	5,842,662	XXX	XXX
58551T-AA-5	MELLON CAPITAL IV			2	2.A FE	2,000,000	98.5000	1,970,000	2,000,000	2,000,000	0	0	0	0	4.000	4.058	WJSD	2,667	80,889	06/12/2007	06/29/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,000,000	XXX	1,970,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	2,667	80,889	XXX	XXX
4899999. Total - Hybrid Securities						2,000,000	XXX	1,970,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	2,667	80,889	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
35180Y-AB-9	FRG TL B 1L USD			5	3.C FE	1,614,581	99.6670	1,625,459	1,630,890	1,616,763	0	5,757	0	0	5.500	5.819	MON	5,482	53,836	02/24/2021	02/24/2026
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,614,581	XXX	1,625,459	1,630,890	1,616,763	0	5,757	0	0	XXX	XXX	XXX	5,482	53,836	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,614,581	XXX	1,625,459	1,630,890	1,616,763	0	5,757	0	0	XXX	XXX	XXX	5,482	53,836	XXX	XXX
7699999. Total - Issuer Obligations						79,632,386	XXX	81,390,864	78,690,113	79,625,090	12,347	(24,522)	0	0	XXX	XXX					

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SCHEDULE D - PART 2 - SECTION 1

CUSIP Identi- fication	Description	Codes		Number of Shares	Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	21 Date Acquired
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amor- tization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	19 Total Foreign Exchange Change in Book/ Adjusted Carrying Value		
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	1,071,000	107.100	1,071,000	1,000,000	.0	47,000	.0	(35,250)	.0	.0	(35,250)	.0	2.A FE	.05/12/2020
190750-AC-6	CDBANK ACB			1,500,000.000	1,000.00	0.000	1,657,500	110.500	1,657,500	1,500,000	.0	93,750	.0	18,750	.0	.0	18,750	.0	2.A FE	.04/05/2016
369604-BQ-5	GENERAL ELECTRIC CO			1,363,000.000	1,000.00	98.750	1,345,963	98.750	1,345,963	1,376,630	2.140	50,254	.0	81,944	(164)	.0	81,780	.0	3.A FE	.01/20/2016
404280-CQ-0	HSBC HOLDINGS PLC			1,000,000.000	100.00	0.000	997,130	99.713	997,130	1,000,000	.0	23,500	.0	(2,870)	.0	.0	(2,870)	.0	2.C FE	.03/02/2021
459745-7D-9	AERCAP GLOBAL AVIATION TRUST			20,000	100,000.00	69,000.000	1,380,000	69,000.000	1,380,000	640,000	.0	5,820	.0	740,000	.0	.0	740,000	.0	3.B FE	.04/20/2006
46625H-JQ-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	1,078,750	107.875	1,078,750	1,000,000	28.125	67,500	.0	(43,731)	(19)	.0	(43,750)	.0	2.B FE	.01/14/2014
55261F-AG-9	M&T BANK CORP			2,000,000.000	1,000.00	0.000	2,145,000	107.250	2,145,000	2,000,000	48.733	129,000	.0	(69,997)	(3)	.0	(70,000)	.0	2.C FE	.02/06/2014
59156R-BT-4	METLIFE INC			1,000,000.000	1,000.00	0.000	1,127,500	112.750	1,127,500	1,000,000	17.299	58,750	.0	(18,750)	.0	.0	(18,750)	.0	2.B FE	.03/20/2018
665859-AQ-7	NORTHERN TRUST CORP			2,000,000.000	1,000.00	0.000	2,162,400	108.120	2,162,400	2,000,000	23,000	92,000	.0	(20,065)	(35)	.0	(20,100)	.0	2.A FE	.08/01/2016
693475-85-7	PNC FINANCIAL SERVICES GROUP INC			80,000.000	25.00	0.000	2,058,400	25.730	2,058,400	2,000,000	.0	122,500	.0	(83,200)	.0	.0	(83,200)	.0	2.B FE	.04/19/2012
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC			2,000,000.000	1,000.00	0.000	2,005,000	100.250	2,005,000	2,000,000	12.910	154,441	.0	(45,000)	.0	.0	(45,000)	.0	2.B FE	.07/20/2011
857477-6D-8	STATE STREET CORP			70,000.000	25.00	0.000	1,918,700	27.410	1,918,700	1,764,400	.0	103,236	.0	(64,400)	.0	.0	(64,400)	.0	2.A FE	.02/26/2014
898320-AF-6	TRUIST FINANCIAL CORP			1,000,000.000	1,000.00	0.000	1,121,800	112.180	1,121,800	1,000,000	.0	61,200	.0	(20,700)	.0	.0	(20,700)	.0	2.B FE	.06/16/2020
902973-15-5	US BANCORP			100,000.000	25.00	0.000	2,480,000	24.800	2,480,000	2,500,000	22.361	88,715	.0	3,000	.0	.0	3,000	.0	2.A FE	.03/22/2006
902973-86-6	US BANCORP			1,000,000.000	1,000.00	0.000	944,000	944.000	944,000	725,000	8.944	35,486	.0	(1,010)	.0	.0	(1,010)	.0	2.A FE	.09/21/2011
949746-55-6	WELLS FARGO & CO			40,000.000	25.00	0.000	1,076,400	26.910	1,076,400	1,000,000	.0	58,501	.0	.0	.0	.0	.0	.0	2.B FE	.07/15/

1.								
	Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Number								
1A	1A ...\$	0	1B ...\$	0	1C ...\$	0	1D ...\$	0
	1E ...\$	0	1F ...\$	0	1G ...\$	0		
1B	2A ...\$	10,233,600	2B ...\$	10,507,850	2C ...\$	3,142,130		
1C	3A ...\$	1,345,963	3B ...\$	1,380,000	3C ...\$	0		
1D	4A ...\$	0	4B ...\$	0	4C ...\$	0		
1E	5A ...\$	0	5B ...\$	0	5C ...\$	0		
1F	6 ...\$	0						

SCHEDULE D - PART 2 - SECTION 2

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		11/10/2021	RBC CAPITAL MARKETS		5,000,000	5,000,000	0
3199999	Subtotal - Bonds - U.S. Special Revenues					5,000,000	5,000,000	0
000823-AJ-3	ABPCI 2017-1A A1R - CDO	C.....	02/19/2021	Natixis		2,000,000	2,000,000	0
000844-AC-4	ABPCI 8 A1B - CDO	C.....	04/27/2021	Natixis		1,502,578	1,500,000	.920
00086A-AS-3	ABPCI DIRECT LENDING FUND CLO I LTD - CD	C.....	04/29/2021	Natixis		1,000,000	1,000,000	0
023135-BX-3	AMAZON.COM INC		05/10/2021	JP Morgan		2,987,040	3,000,000	0
03290A-AA-8	ANCHF 13 A - CDO	C.....	05/25/2021	GREENSLEDGE CAPITAL MARKETS LLC		2,000,000	2,000,000	0
033295-AA-4	ANCHF 14 A - CDO	C.....	11/16/2021	GREENSLEDGE CAPITAL MARKETS LLC		1,750,000	1,750,000	0
038923-AU-2	ARBOR REALTY TRUST, INC.		04/30/2021	AFG PRIVATE PLACEMENT		1,000,000	1,000,000	0
05493N-AA-0	BDS 21FL9 A - CMBS	C.....	10/01/2021	GOLDMAN		1,000,000	1,000,000	0
05580M-B2-7	B. RILEY FINANCIAL INC		03/25/2021	B.RILEY & CO., LLC		1,000,000	1,000,000	0
05601G-AA-4	BPCRE 21FL1 A - CDO	C.....	02/12/2021	JP Morgan		1,000,000	1,000,000	0
05602C-AA-2	BSPR2 21FL7 A - CDO	C.....	12/09/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC		03/03/2021	GOLDMAN		991,960	1,000,000	0
09581J-AA-4	BLUE OIL FINANCE LLC		06/03/2021	GOLDMAN		987,300	1,000,000	0
11135F-BE-0	BROADCOM INC		01/04/2021	SMBC SECURITIES INC		997,430	1,000,000	0
12325J-AH-4	BUSINESS DEVELOPMENT CORPORATION OF AMER		03/24/2021	WELLS FARGO SECURITIES LLC		1,993,960	2,000,000	0
12529K-AA-0	CFMT 21GRN1 A - RMBS		02/11/2021	GOLDMAN		999,991	1,000,000	0
12530B-AA-7	CFMT 21HB7 A - RMBS		10/22/2021	BARCLAYS CAPITAL INC FIXED INC		4,999,994	5,000,000	0
12566X-AM-0	CMALT 2007-A7 2A3 - CMO/RMBS		12/29/2021	EXCHANGE		186,714	366,385	1,781
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS		08/01/2021	Direct		0	3,344	0
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS		12/01/2021	CREDIT SUISSE		0	3,838	0
140501-AB-3	CAPITAL SOUTHWEST CORP		02/22/2021	RAYMOND JAMES & ASSOCIATES INC.		2,042,200	2,000,000	14,250
15137E-BN-2	CENT CLO 21 LIMITED - CDO		03/23/2021	JP Morgan		1,000,000	1,000,000	0
15186P-AA-6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD	C.....	04/08/2021	GREENSLEDGE CAPITAL MARKETS LLC		1,000,000	1,000,000	0
15674P-AA-5	CERB 33 A - CDO	C.....	06/23/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0
20454P-AA-1	COMPEER FINANCIAL, FLCA		05/12/2021	PIPR		1,000,000	1,000,000	0
25402J-AA-7	DIGITALBRIDGE ISSUER LLC - ABS		06/30/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
25755T-AN-0	DPABS 211 A1 - RMBS		04/08/2021	GUGGENHEIM		2,000,000	2,000,000	0
28852L-AN-3	ELLINGTON CLO III, LTD. - CDO		03/23/2021	CITIGROUP		769,259	769,259	0
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		10/20/2021	Amherst Securities Group LLC		2,011,563	2,000,000	3,750
36143L-2A-2	GA GLOBAL FUNDING TRUST		01/08/2021	WELLS FARGO SECURITIES LLC		2,996,550	3,000,000	0
36166V-AE-5	GCI FUNDING I LLC, SERIES 2021-1 - ABS	C.....	06/04/2021	CREDIT SUISSE SECURITIES		999,743	1,000,000	0
38173M-AB-8	GOLUB CAPITAL BDC INC		02/17/2021	SMBC SECURITIES INC		996,990	1,000,000	0
38177X-AA-2	GOLUB CAPITAL BDC 3 CLO 1 LLC - CDO		02/22/2021	DEUTSCHE BANK SECURITIES, INC.		1,500,000	1,500,000	0
38178G-AA-8	GOCAP 49R AR - CDO		08/06/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
39809P-AA-3	GSTNE 21FL3 A - CDO		07/29/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0
45005*-AB-6	JRG INDUSTRIAL LLC		03/03/2021	AFG Private Placement		2,000,000	2,000,000	0
48254V-AE-3	KKR LENDING PARTNERS III CLO LLC - CDO		08/20/2021	Bank of America Merrill Lynch		900,000	900,000	0
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		04/16/2021	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	2,261
55281F-AN-0	MFCOL 7R AR - CDO		05/26/2021	Natixis		1,500,000	1,500,000	0
55283T-AA-6	MF1 2021-FL6 A - CDO		06/10/2021	JP Morgan		2,500,000	2,500,000	0
56577J-AC-7	MARANON LOAN FUNDING 2021-2 LTD. - CDO	C.....	05/28/2021	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	0
58550L-AA-3	MIWT 211 A - CMO/RMBS		01/29/2021	Jefferies		1,000,000	1,000,000	0
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS		10/14/2021	CANTOR FITZGERALD + CO.		1,975,520	1,975,455	2,307
62947A-AF-0	NPRL 2021-1A A1 - ABS		03/03/2021	WELLS FARGO SECURITIES LLC		2,498,775	2,500,000	0
62955W-AA-2	NRZ FNT EXCESS LLC - ABS		05/18/2021	CITIGROUP		999,994	1,000,000	0
64830Y-AC-1	NEW RESIDENTIAL MORTGAGE LLC - CMO		03/12/2021	CITIGROUP		999,989	1,000,000	0
64831J-AA-7	NRART 20T1 AT1 - RMBS		01/01/2021	Reclassification		1,999,998	2,000,000	0
649604-AE-5	NEW YORK MORTGAGE TRUST INC		04/15/2021	PIPER SANDLER AND CO		1,000,000	1,000,000	0
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS		12/29/2021	EXCHANGE		447,064	1,396,847	5,992
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		10/01/2021	Bank of America Merrill Lynch		2,636,296	2,601,741	6,685
67590A-BR-2	OCT14 14RR ABR - CDO		03/02/2021	CREDIT SUISSE SECURITIES (USA)		890,000	890,000	0
68027T-AC-4	OLD SECOND BANCORP INC		04/06/2021	Stifel, Nicolaus & Co., Inc.		1,000,000	1,000,000	0
69506Y-SC-4	PACIFIC WESTERN BANK		04/27/2021	PIPR		2,000,000	2,000,000	0
69547J-AA-1	PAID 211 A - ABS		03/02/2021	CREDIT SUISSE SECURITIES (USA)		3,999,990	4,000,000	0
70163Q-AE-8	PARLI AR - CDO	C.....	11/15/2021	SC AMERICAS SECURITIES, LLC		1,000,000	1,000,000	0
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		09/29/2021	Amherst Securities Group LLC		5,030,469	5,000,000	12,500
74930B-AG-0	RBB BANCORP		03/23/2021	JANNEY MONTGOMERY SCOTT		1,000,000	1,000,000	0
749384-AA-1	RCKT 215 A1 - CMO/RMBS		11/12/2021	Bank of America Merrill Lynch		2,000,313	2,000,000	2,083
74969T-AA-8	RB1T 21HB1 A - ABS		11/17/2021	NOMURA SECURITIES/FIXED INCOME		1,499,998	1,500,000	0
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS		12/29/2021	EXCHANGE		506,749	1,106,862	5,596
79588T-AD-2	SAMMONS FINANCIAL GROUP INC		04/13/2021	Bank of America Merrill Lynch		997,720	1,000,000	0
80349B-BD-8	SARATOGA INVESTMENT CORP. CLO 2013-1 LTD		02/11/2021	GOLDMAN		1,000,000	1,000,000	0
81742L-AA-4	SEQUOIA INFRASTRUCTURE FUNDING I LTD. -	C.....	02/22/2021	GOLDMAN		2,000,000	2,000,000	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		10/06/2021	Bank of America Merrill Lynch		1,010,469	1,000,000	.972
85816B-DE-7	STCR 151RR BR2 - CDO		03/05/2021	BNP Paribas		2,000,000	2,000,000	2,822
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026		03/31/2021	AFG Private Placement		1,000,000	1,000,000	.0
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		10/01/2021	Direct		.0	.450	.0
87267C-AA-6	TRP 2021 LLC - ABS		05/04/2021	CREDIT SUISSE SECURITIES (USA)		1,999,586	2,000,000	.0
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		11/26/2021	Direct		.0	.3	.0
89677Y-A8-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.		03/01/2021	AFG Private Placement		1,500,000	1,500,000	.0
92259T-AA-9	VCC 211 A1 - RMBS		05/10/2021	CITIGROUP		999,913	1,000,000	1,672
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS		12/29/2021	EXCHANGE		108,526	117,229	524
957638-AD-1	WESTERN ALLIANCE BANCORP		06/03/2021	PIPR		1,000,000	1,000,000	.0
97064G-AA-1	WESTF 2021-A A - ABS		05/07/2021	Bank of America Merrill Lynch		1,499,922	1,500,000	.0
97988P-BA-3	WDMNT 171RR A1R - CDO		09/24/2021	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	.0
97988Q-AQ-7	WDMNT 172R BR - CDO		02/05/2021	CITIGROUP		1,000,000	1,000,000	.0
98878F-AE-9	Z CAPITAL CREDIT PARTNERS CLO 2021-1 LIM ..	C.....	05/28/2021	Anherst Securities Group LLC		3,980,000	4,000,000	.0
98920M-AA-0	ZAXBY 211 A2 - ABS		05/27/2021	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	.0
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						119,194,559	120,881,413	64,115
35180Y-AB-9	FRG TL B 1L USD		02/24/2021	JP MORGAN		1,980,000	2,000,000	.0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,980,000	2,000,000	0
8399997. Total - Bonds - Part 3						126,174,559	127,881,413	64,115
8399998. Total - Bonds - Part 5						0	0	0
8399999. Total - Bonds						126,174,559	127,881,413	64,115
404280-CQ-0	HSBC HOLDINGS PLC	C.....	03/02/2021	HSBC SECURITIES	1,000,000.000	1,000,000	0.00	.0
949746-TD-3	WELLS FARGO & CO		01/19/2021	WELLS FARGO SECURITIES LLC	2,000,000.000	2,000,000	0.00	.0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						3,000,000	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						3,000,000	XXX	0
75574U-10-1	READY CAPITAL ORD		03/22/2021	Various	23,800.800	335,115		.0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						335,115	XXX	0
9799997. Total - Common Stocks - Part 3						335,115	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						335,115	XXX	0
9899999. Total - Preferred and Common Stocks						3,335,115	XXX	0
9999999 - Totals						129,509,674	XXX	64,115

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
68609T-DM-7	OREGON ST		12/01/2021	Call @ 100.00		125,000	125,000	134,581	127,333	0	(718)	0	(718)	0	126,614	0	(1,614)	(1,614)	2,511	12/01/2048
68609T-HV-3	OREGON ST		12/01/2021	Call @ 100.00		410,000	410,000	433,173	420,633	0	(3,249)	0	(3,249)	0	417,385	0	(7,385)	(7,385)	8,288	06/01/2049
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						535,000	535,000	567,754	547,966	0	(3,967)	0	(3,967)	0	543,999	0	(8,999)	(8,999)	10,800	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		12/01/2021	Paydown		132,622	132,622	132,622	132,622	0	0	0	0	0	132,622	0	0	0	2,026	07/01/2043
196479-2D-0	COLORADO HSG & FIN AUTH		11/01/2021	Direct		220,000	220,000	232,472	221,309	0	(1,309)	0	(1,309)	0	220,000	0	0	0	4,128	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2021	Various		245,617	245,615	245,615	245,615	0	2	0	2	0	245,617	0	0	0	3,935	02/01/2044
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2021	Call @ 100.00		330,000	330,000	347,493	336,571	0	(747)	0	(747)	0	335,824	0	(5,824)	(5,824)	3,993	11/15/2039
20775C-RY-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/24/2021	Direct		335,000	335,000	335,000	335,005	0	(5)	0	(5)	0	335,000	0	0	0	11,974	11/15/2032
20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/24/2021	Direct		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,279	11/15/2037
246395-WY-9	DELAWARE ST HSG AUTH REV		07/01/2021	Call @ 100.00		150,000	150,000	155,940	150,394	0	(394)	0	(394)	0	150,000	0	0	0	6,778	07/01/2029
296122-US-1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		12/01/2021	Paydown		407,640	407,640	407,640	407,640	0	0	0	0	0	407,640	0	0	0	7,700	08/01/2044
3133N3-U9-3	FH RE6008 - RMBS		12/01/2021	Paydown		277,535	277,535	282,132	281,036	0	(3,501)	0	(3,501)	0	277,535	0	0	0	4,551	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS		12/01/2021	Paydown		417,017	417,017	423,076	421,678	0	(4,661)	0	(4,661)	0	417,017	0	0	0	6,270	09/01/2049
31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR		12/15/2021	Call @ 100.00		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,939	05/15/2027
31350A-BR-8	FEDMFH 15M034 A - CMBS		12/15/2021	Call @ 100.00		90,000	90,000	92,475	90,000	0	0	0	0	0	90,000	0	0	0	3,587	04/15/2025
31397P-PP-9	FHM M012 AA3 - CMBS		12/01/2021	Paydown		583,777	583,770	583,770	583,770	0	6	0	6	0	583,777	0	0	0	9,034	08/15/2051
31397P-PV-6	FHM M012 A31 - CMBS		12/01/2021	Paydown		437,832	437,828	437,828	437,570	0	262	0	262	0	437,832	0	0	0	6,392	08/15/2051
31400B-H5-3	FN CA4011 - RMBS		12/01/2021	Paydown		1,034,338	1,034,338	1,050,500	1,046,541	0	(12,202)	0	(12,202)	0	1,034,338	0	0	0	14,036	08/01/2049
34074M-SJ-1	FLORIDA HSG FIN CORP REV		07/01/2021	Direct		225,000	225,000	237,870	225,692	0	(692)	0	(692)	0	225,000	0	0	0	7,544	01/01/2050
373539-4H-5	GEORGIA ST HSG & FIN AUTH REV		12/01/2021	Direct		275,000	275,000	275,000	275,001	0	(1)	0	(1)	0	275,000	0	0	0	6,848	12/01/2034
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2021	Direct		40,000	40,000	44,420	40,165	0	(165)	0	(165)	0	40,000	0	0	0	1,300	01/01/2050
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		01/04/2021	Direct		65,000	65,000	72,727	65,006	0	(6)	0	(6)	0	65,000	0	0	0	20	04/01/2050
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		07/01/2021	Direct		(65,000)	(65,000)	(72,727)	(65,006)	0	6	0	6	0	(65,000)	0	0	0	(20)	04/01/2050
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV		07/01/2021	Direct		280,000	280,000	300,423	281,111	0	(1,111)	0	(1,111)	0	280,000	0	0	0	3,211	10/01/2048
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV		11/01/2021	Direct		260,000	260,000	273,463	261,198	0	(1,198)	0	(1,198)	0	260,000	0	0	0	8,048	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - MBS		12/01/2021	Paydown		306,914	306,914	294,637	296,902	0	10,012	0	10,012	0	306,914	0	0	0	3,991	06/01/2043
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2021	Paydown		8,308	8,308	8,308	8,300	0	8	0	8	0	8,308	0	0	0	130	07/01/2032
45505T-GP-0	INDIANA ST HSG & CMINTY DEV AUTH SINGLE F		07/01/2021	Direct		370,000	370,000	370,000	370,001	0	(1)	0	(1)	0	370,000	0	0	0	10,260	07/01/2031
49130T-PR-1	KENTUCKY HSG CORP HSG REV		11/02/2021	Direct		100,000	100,000	104,550	100,293	0	(293)	0	(293)	0	100,000	0	0	0	4,804	07/01/2033
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2021	Paydown		294,135	294,135	294,135	294,135	0	0	0	0	0	294,135	0	0	0	4,521	12/01/2038
56052F-BR-5	MAINE ST HSG AUTH MTG PUR		11/19/2021	Call @ 100.00		130,000	130,000	139,971	131,147	0	(1,147)	0	(1,147)	0	130,000	0	0	0	3,919	11/15/2045
56052F-GP-4	MAINE ST HSG AUTH MTG PUR		11/19/2021	Call @ 100.00		195,000	195,000	209,953	196,534	0	(1,534)	0	(1,534)	0	195,000	0	0	0	5,821	11/15/2047
57419R-GH-2	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		12/01/2021	Paydown		217,031	217,031	217,031	217,031	0	0	0	0	0	217,031	0	0	0	4,675	07/01/2043
57419R-H7-3	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		12/01/2021	Call @ 100.00		10,235	10,235	10,235	10,235	0	0	0	0	0	10,235	0	0	0	220	11/01/2058
57419R-L8-6	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	1,336	09/01/2048
57587A-A8-1	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/12/2021	Direct		335,000	335,000	353,418	336,225	0	(1,225)	0	(1,225)	0	335,000	0	0	0	3,648	12/01/2048
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/12/2021	Direct		590,000	590,000	632,362	590,987	0	(987)	0	(987)	0	590,000	0	0	0	6,374	06/01/2039
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2021	Call @ 100.00		300,000	300,000	318,468	301,815	0	(1,815)	0	(1,815)	0	300,000	0	0	0	8,900	12/01/2048
60416Q-BG-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		224,993	224,993	224,993	224,993	0	0	0	0	0	224,993	0	0	0	2,767	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		534,457	534,458	534,458	534,458	0	0	0	0	0	534,457	0	0	0	7,031	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		260,595	260,595	260,595	260,595	0	0	0	0	0	260,595	0	0	0	3,952	04/01/2045
60416S-BU-3	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		120,000	120,000	126,042	120,692	0	(585)	0	(585)	0	120,106	0	(106)	(106)	2,834	07/01/2031
60416S-ID-8	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00		140,000	140,000	150,566	141,631	0	(953)	0	(953)	0	140,677	0	(677)	(677)	4,119	01/01/2048
60535Q-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2021	Paydown		290,518	290,518	290,518	290,518	0	0	0	0	0	290,518	0	0	0	6,642	12/01/2032
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2021	Paydown		90,405	90,405	91,205	90,796	0	(391)	0	(391)	0	90,405	0	0	0	1,455	12/01/2034
60637B-GC-8	MISSOURI ST																			

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	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 Con- tractual Maturity Date
647200-P5-7	NEW MEXICO MTG FIN AUTH		06/01/2021	Call @ 100.00		450,000	450,000	473,288	450,536	0	(536)	0	(536)	0	450,000	0	0	0	16,167	03/01/2028
647200-X3-3	NEW MEXICO MTG FIN AUTH - MBS		12/01/2021	Paydown		56,000	56,000	54,600	54,803	0	1,197	0	1,197	0	56,000	0	0	0	670	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - MBS		12/01/2021	Paydown		478,253	478,253	474,367	476,296	0	1,957	0	1,957	0	478,253	0	0	0	4,417	07/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH		10/01/2021	Direct		135,000	135,000	142,757	135,679	0	(679)	0	(679)	0	135,000	0	0	0	4,518	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH		10/01/2021	Direct		105,000	105,000	113,988	105,665	0	(665)	0	(665)	0	105,000	0	0	0	3,027	01/01/2050
647201-JJ-2	NEW MEXICO MTG FIN AUTH		10/01/2021	Direct		250,000	250,000	269,275	251,489	0	(1,489)	0	(1,489)	0	250,000	0	0	0	6,890	07/01/2050
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		10/01/2021	Direct		45,000	45,000	47,641	45,083	0	(83)	0	(83)	0	45,000	0	0	0	1,138	10/01/2034
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		10/01/2021	Call @ 100.00		450,000	450,000	474,838	451,350	0	(1,350)	0	(1,350)	0	450,000	0	0	0	9,550	10/01/2035
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		10/01/2021	Call @ 100.00		65,000	65,000	67,207	65,395	0	(119)	0	(119)	0	65,276	0	(276)	(276)	1,663	10/01/2043
64988R-GY-2	NEW YORK ST MTG AGY REV		10/01/2021	Direct		60,000	60,000	63,659	60,233	0	(233)	0	(233)	0	60,000	0	0	0	1,298	10/01/2030
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		10/01/2021	Direct		95,000	95,000	102,257	95,531	0	(531)	0	(531)	0	95,000	0	0	0	2,625	10/01/2032
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		12/01/2021	Call @ 100.00		225,000	225,000	225,000	225,001	0	(1)	0	(1)	0	225,000	0	0	0	6,849	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/01/2021	Call @ 100.00		135,000	135,000	146,642	136,746	0	(793)	0	(793)	0	135,953	0	(953)	(953)	4,078	07/01/2047
658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		08/02/2021	Call @ 100.00		160,000	160,000	169,099	161,928	0	(618)	0	(618)	0	161,310	0	(1,310)	(1,310)	5,305	07/01/2047
658877-DZ-5	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R		01/04/2021	Direct		265,000	265,000	282,646	265,000	0	0	0	0	0	265,000	0	0	0	5,963	01/01/2028
658909-EV-4	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Call @ 100.00		225,000	225,000	234,326	227,438	0	(1,128)	0	(1,128)	0	226,310	0	(1,310)	(1,310)	6,738	07/01/2043
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY		07/01/2021	Direct		320,000	320,000	346,710	320,991	0	(991)	0	(991)	0	320,000	0	0	0	9,500	01/01/2036
677377-Q3-0	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		11/01/2021	Direct		170,000	170,000	162,350	166,967	0	3,033	0	3,033	0	170,000	0	0	0	4,400	11/01/2025
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Paydown		177,880	177,880	177,880	177,880	0	0	0	0	0	177,880	0	0	0	2,719	03/01/2036
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Paydown		337,548	337,548	337,548	337,548	0	0	0	0	0	337,548	0	0	0	5,000	03/01/2046
67756Q-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Paydown		265,196	265,196	265,196	265,196	0	0	0	0	0	265,196	0	0	0	3,794	03/01/2046
67756Q-WE-3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		540,000	540,000	540,000	539,999	0	0	0	0	0	539,999	0	1	1	13,299	09/01/2037
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,199	07/01/2034
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		150,000	150,000	158,714	150,501	0	(501)	0	(501)	0	150,000	0	0	0	4,275	07/01/2036
686087-VV-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		360,000	360,000	360,000	359,999	0	1	0	1	0	360,000	0	0	0	10,951	01/01/2038
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		120,000	120,000	128,952	120,705	0	(705)	0	(705)	0	120,000	0	0	0	3,770	01/01/2040
83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2021	Direct		170,000	170,000	186,675	171,047	0	(1,047)	0	(1,047)	0	170,000	0	0	0	5,013	01/01/2050
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2021	Direct		80,000	80,000	83,018	80,124	0	(124)	0	(124)	0	80,000	0	0	0	2,443	07/01/2037
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2021	Direct		65,000	65,000	70,754	65,452	0	(452)	0	(452)	0	65,000	0	0	0	2,120	07/01/2043
83712D-WN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2021	Direct		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	5,301	07/01/2038
83755N-EU-2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		02/11/2021	Direct		35,000	35,000	36,334	35,055	0	(55)	0	(55)	0	35,000	0	0	0	413	05/01/2032
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Direct		145,000	145,000	154,078	145,645	0	(645)	0	(645)	0	145,000	0	0	0	1,688	05/01/2039
88045R-B7-6	TENNESSEE HSG DEV AGY		12/01/2021	Call @ 100.00		160,000	160,000	170,338	160,804	0	(407)	0	(407)	0	160,397	0	(397)	(397)	4,285	07/01/2045
880461-G9-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Call @ 100.00		180,000	180,000	195,440	181,833	0	(1,050)	0	(1,050)	0	180,783	0	(783)	(783)	4,973	01/01/2050
880461-NL-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Call @ 100.00		140,000	140,000	150,818	141,098	0	(908)	0	(908)	0	140,189	0	(189)	(189)	4,265	07/01/2042
880461-NP-9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Call @ 100.00		145,000	145,000	157,195	146,041	0	(1,041)	0	(1,041)	0	145,000	0	0	0	4,458	01/01/2042
880461-PS-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		12/01/2021	Call @ 100.00		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	8,441	07/01/2036
880461-Q3-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		11/01/2021	Direct		80,000	80,000	86,878	80,461	0	(461)	0	(461)	0	80,000	0	0	0	2,553	07/01/2050
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Call @ 100.00		220,000	220,000	219,993	220,000	0	0	0	0	0	220,000	0	0	0	5,182	03/01/2046
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Paydown		250,513	250,513	250,513	250,513	0	0	0	0	0	250,513	0	0	0	3,714	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Call @ 100.00		85,000	85,000	94,500	87,515	0	(513)	0	(513)	0	87,002	0	(2,002)	(2,002)	2,131	03/01/2050
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		01/26/2021	Call @ 100.00		594	594	594	594	0	0	0	0	0	594	0	0	0	1	07/01/2

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	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 Con- tractual Maturity Date
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS		12/27/2021	Paydown		425,704	425,704	357,592	407,563	0	18,142	0	18,142	0	425,704	0	0	0	612	11/25/2036
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		12/27/2021	Paydown		183,592	173,415	132,740	177,693	0	5,899	0	5,899	0	183,592	0	0	0	305	01/25/2037
05568Y-AA-6	BNSF 2007-1 PTC - ABS		10/01/2021	Paydown		193,865	193,865	193,865	193,989	0	(124)	0	(124)	0	193,865	0	0	0	5,819	04/01/2024
05587T-AA-4	BSPRT 2019-FL5 A - CMBS		12/15/2021	Paydown		132,050	132,050	132,050	132,050	0	0	0	0	0	132,050	0	0	0	1,418	05/15/2029
05601G-AA-4	BPCRE 21FL1 A - CDO	C	11/15/2021	Paydown		503,970	503,970	503,970	0	0	0	0	0	0	503,970	0	0	0	2,498	02/17/2037
059522-AA-0	BAFC 2007-C 6A1 - RMBS		12/20/2021	Paydown		54,482	54,482	46,855	49,632	0	4,850	0	4,850	0	54,482	0	0	0	143	05/20/2047
07386Y-AE-4	BSARM 2007-5 3A1 - CMO/RMBS		12/01/2021	Paydown		298,920	290,268	280,109	298,727	0	193	0	193	0	298,920	0	0	0	5,924	08/25/2047
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	12/20/2021	Paydown		123,795	123,795	123,795	123,813	0	(18)	0	(18)	0	123,795	0	0	0	3,599	12/20/2025
12326R-AA-0	BUETS 182 A - ABS		03/15/2021	Paydown		1,179,702	1,179,702	1,179,682	1,179,720	0	(18)	0	(18)	0	1,179,702	0	0	0	21,748	06/15/2033
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2021	Paydown		22,086	22,086	22,070	22,071	0	15	0	15	0	22,086	0	0	0	446	02/15/2050
12529F-AA-1	CFMT 20HB3 A - RMBS		06/25/2021	Paydown		904,497	904,497	904,495	904,499	0	(3)	0	(3)	0	904,497	0	0	0	12,459	05/25/2030
12529K-AA-0	CFMT 21GRN1 A - RMBS		10/20/2021	Paydown		290,162	290,162	290,159	0	0	3	0	3	0	290,162	0	0	0	1,052	03/20/2041
12529K-AA-0	CFMT 21GRN1 A - RMBS		12/20/2021	Paydown		55,621	55,621	55,621	0	0	1	0	1	0	55,621	0	0	0	487	03/20/2041
12529L-AA-8	CFMT 2020-HB4 A - RMBS		12/25/2021	Paydown		1,520,057	1,520,057	1,520,057	1,520,056	0	1	0	1	0	1,520,057	0	0	0	7,829	12/26/2030
12530B-AA-7	CFMT 21HB7 A - RMBS		12/27/2021	Paydown		83,534	83,534	83,534	0	0	0	0	0	0	83,534	0	0	0	152	10/27/2031
12641Q-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS		12/01/2021	Paydown		5,709	5,805	2,397	5,695	0	13	0	13	0	5,709	0	0	0	164	09/26/2037
12641Q-AF-9	CSMC 2009-7R 4A2 - CMO/RMBS		12/01/2021	Paydown		48,278	48,278	37,170	47,337	0	941	0	941	0	48,278	0	0	0	1,172	07/26/2037
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS		12/01/2021	Paydown		0	448	0	(29)	(15,083)	(3)	0	(15,086)	0	0	0	0	0	13	07/26/2037
12641Q-BQ-4	CSMC 2009-7R 8A6 - CMO/RMBS		12/01/2021	Paydown		35,412	35,412	0	34,880	0	532	0	532	0	35,412	0	0	0	447	05/26/2036
12641Q-CR-1	CSMC 2009-7R 124 - CMO/RMBS		08/26/2021	Paydown		13,334	13,334	13,334	13,270	0	64	0	64	0	13,334	0	0	0	302	01/25/2036
12641Q-CS-9	CSMC 2009-7R 125 - CMO/RMBS		12/01/2021	Paydown		9,384	8,977	4,413	9,341	0	43	0	43	0	9,384	0	0	0	476	01/26/2036
12641Q-CX-8	CSMC 2009-7R 132 - CMO/RMBS		12/01/2021	Paydown		85,205	85,205	85,205	86,158	0	(953)	0	(953)	0	85,205	0	0	0	3,106	06/26/2037
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS		10/01/2021	Paydown		0	722	93	2	0	(2)	0	(2)	0	0	0	0	0	30	06/26/2037
12641Q-DH-2	CSMC 2009-7R 146 - CMO/RMBS		12/01/2021	Paydown		128,592	128,592	82,193	127,222	0	1,370	0	1,370	0	128,592	0	0	0	1,424	04/26/2037
126670-NY-0	CIVL 2005-16 2A3 - RMBS		12/01/2021	Paydown		314,143	314,143	13,612	292,249	0	21,894	0	21,894	0	314,143	0	0	0	7,256	07/25/2034
126694-HN-1	CIVHL 2005-25 A9 - CMO/RMBS		11/01/2021	Paydown		7,807	7,871	5,225	7,820	0	(13)	0	(13)	0	7,807	0	0	0	194	11/25/2035
12669G-R4-5	CIVHL 2005-15 A8 - CMO/RMBS		12/01/2021	Paydown		122,207	121,340	99,062	122,495	0	(289)	0	(289)	0	122,207	0	0	0	3,372	08/25/2035
12673P-AH-8	CA INC		01/20/2021	Call @ 100.00		523,900	500,000	499,550	499,859	0	4	0	4	0	499,863	0	137	137	31,650	08/15/2022
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2021	Paydown		10,000	10,000	9,996	9,996	0	4	0	4	0	10,000	0	0	0	108	12/15/2050
15137E-BL-6	CECLO 21 ARB - CDO		03/26/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,042	0	12	0	12	0	1,000,054	0	(54)	(54)	16,650	07/29/2030
15672A-AA-0	CERB XVIII1 A - CDO		07/15/2021	Paydown		481,119	481,119	481,119	480,961	0	158	0	158	0	481,119	0	0	0	3,409	04/15/2027
15673G-AA-6	CERB 19 A1 - CDO		08/02/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,206	0	(206)	0	(206)	0	2,000,000	0	0	0	30,721	07/16/2029
15673Q-AA-4	CERB XX111 A - CDO	C	08/23/2021	Paydown		1,053,949	1,053,949	1,038,140	1,039,594	0	14,355	0	14,355	0	1,053,949	0	0	0	6,609	04/15/2028
17307G-AH-8	CMLTI 2006-WF1 A2C - RMBS		12/01/2021	Paydown		17,662	17,662	0	17,410	0	252	0	252	0	17,662	0	0	0	287	03/25/2036
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS		12/01/2021	Paydown		15,320	15,320	0	14,895	0	425	0	425	0	15,320	0	0	0	394	08/25/2035
21872F-AA-5	CAFL 2019-1 A - CMBS		12/01/2021	Paydown		365,884	365,884	365,867	365,695	0	189	0	189	0	365,884	0	0	0	9,859	03/15/2052
22549N-AA-9	CREDIT SUISSE ABS REPACKAGING TRUST 2018	D	07/26/2021	Paydown		576,307	576,307	559,018	561,912	0	14,395	0	14,395	0	576,307	0	0	0	7,705	01/01/2037
233046-AJ-0	DNKN 2019-1 A21 - RMBS		10/29/2021	Paydown		987,500	987,500	987,500	987,500	0	0	0	0	0	987,500	0	0	0	36,819	05/20/2049
25755T-AG-5	DPABS 2017-1 A22 - RMBS		04/26/2021	Paydown		1,940,000	1,940,000	1,940,000	1,940,086	0	(86)	0	(86)	0	1,940,000	0	0	0	29,231	07/25/2047
25755T-AN-0	DPABS 2021-1 A1 - RMBS		10/25/2021	Paydown		10,000	10,000	10,000	0	0	0	0	0	0	10,000	0	0	0	106	04/25/2051
26827E-AC-9	ECAF 1 A2 - ABS	D	10/15/2021	Paydown		26,686	26,686	26,686	23,656	2,652	378	0	3,030	0	26,686	0	0	0	931	06/15/2040
26829C-AZ-0	GLGU 2015-7 AX - CDO		10/20/2021	Paydown		350,000	350,000	349,781	349,628	0	372	0	372	0	350,000	0	0	0	2,007	04/22/2030
26857E-AA-6	ELFI 2019-A A - ABS		12/25/2021	Paydown		222,476	222,476	222,430	222,434	0	42</									

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	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 Con- tractual Maturity Date
362341-FN-4	GSR 2005-AR4 3A5 - CMO/RMBS		12/01/2021	Paydown		89,658	86,872	73,833	88,883	0	775	0	775	0	89,658	0	0	0	1,372	07/25/2035
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		12/01/2021	Paydown		44,136	44,922	36,008	44,081	0	54	0	54	0	44,136	0	0	0	638	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		12/01/2021	Paydown		68,136	68,136	64,772	64,481	0	3,655	0	3,655	0	68,136	0	0	0	1,062	11/25/2035
36655Y-AB-3	MTLOG 2018-1 A1T - CDO		12/20/2021	Paydown		1,536,437	1,536,437	1,536,437	1,536,504	0	(67)	0	(67)	0	1,536,437	0	0	0	18,397	03/22/2027
38177K-AA-0	GOCAP 49 A1 - CDO	C	09/02/2021	Paydown		1,000,000	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
38522H-AA-9	GACM 2020-FL2 A - CDO/CMB5	C	03/16/2021	Paydown		339,690	339,690	339,690	339,690	0	0	0	0	0	339,690	0	0	0	1,906	03/16/2035
38522H-AA-9	GACM 2020-FL2 A - CMB5	C	09/16/2021	Paydown		660,214	660,214	660,214	660,214	0	0	0	0	0	660,214	0	0	0	6,371	03/16/2035
39678W-AA-6	GCSP 51 A - MBS		12/25/2021	Paydown		28,116	28,116	27,818	28,187	0	(71)	0	(71)	0	28,116	0	0	0	686	09/25/2034
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS		12/20/2021	Paydown		140,138	140,138	87,037	135,779	0	4,359	0	4,359	0	140,138	0	0	0	586	11/19/2035
41161P-UK-7	HVMLT 2005-11 2A - CMO/RMBS		12/20/2021	Paydown		82,058	82,058	57,646	64,981	0	17,077	0	17,077	0	82,058	0	0	0	325	08/19/2045
42806D-AH-2	HERTZ 2015-3 A - ABS		07/02/2021	Paydown		216,185	216,185	213,753	216,185	0	0	0	0	0	216,185	0	0	0	2,131	09/27/2021
42806D-CH-0	HERTZ 192 A - ABS		07/02/2021	Paydown		228,283	228,283	228,216	228,235	0	48	0	48	0	228,283	0	0	0	2,975	05/25/2025
43133J-AA-6	HITR 2019-2 A1 - CDO	C	11/22/2021	Paydown		15,731	15,731	15,672	15,662	0	68	0	68	0	15,731	0	0	0	307	05/23/2039
43133W-AA-7	HITR A - CDO	C	08/26/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,225	02/01/2038
43283A-AA-3	HGVT 2017-A A - RMBS		12/25/2021	Paydown		203,612	203,612	203,584	203,595	0	17	0	17	0	203,612	0	0	0	2,797	12/26/2028
438516-BM-7	HONEYWELL INTERNATIONAL INC		11/01/2021	Maturity @ 100.00		2,000,000	2,000,000	1,999,900	1,999,971	0	29	0	29	0	2,000,000	0	0	0	37,000	11/01/2021
44932B-AN-6	ICG 183 A2 - CDO		04/07/2021	Various		2,000,000	2,000,000	2,000,000	2,000,015	0	(15)	0	(15)	0	2,000,000	0	0	0	40,207	01/26/2032
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		07/01/2021	Adjustment		160,000	160,000	179,019	160,935	0	(935)	0	(935)	0	160,000	0	0	0	1,875	04/01/2050
45201Y-MB-7	ILLINOIS HSG DEV AUTH REV		11/01/2021	Direct		175,000	175,000	185,063	176,443	0	(1,443)	0	(1,443)	0	175,000	0	0	0	4,806	08/01/2046
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		12/17/2021	Paydown		44,353	44,353	44,353	44,353	0	0	0	0	0	44,353	0	0	0	178	03/19/2037
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS		12/17/2021	Paydown		28,711	28,711	25,983	28,519	0	191	0	191	0	28,711	0	0	0	149	01/19/2038
46617Y-AT-0	JFIN 2015R B2R - CDO	C	06/15/2021	Paydown		1,500,000	1,500,000	1,500,000	1,499,667	0	333	0	333	0	1,500,000	0	0	0	26,933	03/16/2026
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS		12/01/2021	Paydown		67,504	66,595	5,769	66,031	0	1,473	0	1,473	0	67,504	0	0	0	1,002	03/25/2036
46637U-AA-5	JPTPE 2012-3 A - CMO/RMBS		12/01/2021	Paydown		149,305	149,305	144,079	144,657	0	4,648	0	4,648	0	149,305	0	0	0	2,152	10/27/2042
46637V-AA-3	JPTPE A - CMO/RMBS		12/01/2021	Paydown		177,208	177,208	176,433	176,491	0	717	0	717	0	177,208	0	0	0	2,536	09/17/2042
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS		12/01/2021	Paydown		160,634	160,634	154,208	154,877	0	5,757	0	5,757	0	160,634	0	0	0	2,168	12/27/2042
47232D-AY-8	JMAC 09R5 5A3 - CMO/RMBS		12/29/2021	Various		125,214	120,645	120,645	126,055	4,918	(841)	0	4,077	0	125,214	0	0	0	4,611	01/25/2036
47232D-AZ-5	JMAC 09R5 5A4 - CMO/RMBS		12/29/2021	EXCHANGE		233,222	240,000	240,000	230,203	0	3,020	0	3,020	0	233,222	0	0	0	6,326	01/25/2036
47232D-BA-9	JMAC 09R5 5A5 - CMO/RMBS		12/29/2021	EXCHANGE		172,427	240,000	218,540	167,359	0	5,068	0	5,068	0	172,427	0	0	0	6,326	01/01/2036
47232D-BB-7	JMAC 09R5 5A6 - CMO/RMBS		12/29/2021	EXCHANGE		0	880,000	107,408	0	0	0	0	0	0	0	0	0	0	23,197	01/01/2036
47232D-BQ-4	JEFFERIES RESECURITIZATION TRUST 2009-R5		01/01/2021	Paydown		0	0	0	69	0	(69)	0	(69)	0	0	0	0	0	1	07/01/2037
47232D-BR-2	JMAC 09R5 8A3 - CMO/RMBS		12/29/2021	Various		377,615	400,203	247,713	363,257	0	14,358	0	14,358	0	377,615	0	0	0	19,149	07/01/2037
47232D-BS-0	JMAC 09R5 8A4 - CMO/RMBS		12/29/2021	EXCHANGE		208,375	407,915	125,990	192,502	0	15,874	0	15,874	0	208,375	0	0	0	28,527	07/01/2037
47232D-BT-8	JMAC 09R5 8A5 - CMO/RMBS		12/29/2021	Various		158,455	563,771	81,759	160,933	0	(2,477)	0	(2,477)	0	158,455	0	0	0	38,200	07/01/2037
47232Q-AA-1	JMAC 2009-R2 1A - CMO/RMBS		11/29/2021	Paydown		184,956	184,956	179,754	176,240	0	8,716	0	8,716	0	184,956	0	0	0	4,354	11/26/2037
47232V-AL-6	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/27/2021	Various		37,617	37,617	37,617	37,272	0	215	0	215	0	37,488	0	129	129	419	07/01/2037
47232V-AM-4	JMAC 09R4 3A2 - CMO/RMBS		12/29/2021	Various		249,317	295,569	236,767	241,976	0	7,341	0	7,341	0	249,317	0	0	0	18,302	07/26/2037
47232V-AN-2	JMAC 09R4 3A3 - CMO/RMBS		12/29/2021	EXCHANGE		5,190	134,349	40,817	9,241	0	(4,051)	0	(4,051)	0	5,190	0	0	0	9,050	07/26/2037
47232V-AP-7	JMAC 09R4 3A4 - CMO/RMBS		12/29/2021	Various		1,560	14,544	0	0	0	1,560	0	1,560	0	1,560	0	0	0	601	07/26/2037
47232V-GF-3	JMAC 09R4 315 - CMO/RMBS		12/29/2021	Various		95,728	106,360	61,792	90,609	0	5,119	0	5,119	0	95,728	0	0	0	6,195	02/26/2036
47232V-GG-1	JMAC 09R4 316 - CMO/RMBS		12/29/2021	Various		30,322	31,286	0	23,650	3,717	2,955	0	6,672	0	30,322	0	0	0	1,837	02/26/2036
525221-EM-5	LXS 2005-7N A1A - RMBS		12/27/2021	Paydown		174,047	174,047	127,490	137,354	0	36,694	0	36,694	0	174,047	0	0	0	660	12/25/2035
543190-AA-0	LTRAN III A1 - RMBS		12/15/2021	Paydown		166,103	166,103	166,093	165,833	0	271	0	271	0	166,103	0	0	0	1,933	01/17/2045
55281F-AA-8	MCFOL 7 A - CDO		06/24/2021	Call @ 10																

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	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 Con- tractual Maturity Date
65535A-AA-2	NHEL 2006-AF1 A1 - RMBS		12/01/2021	Paydown		19,317	19,317	5,723	19,120	0	197	0	197	0	19,317	0	0	0	282	10/25/2036
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		12/01/2021	Paydown		91,633	91,633	92,850	0	0	(1,217)	0	(1,217)	0	91,633	0	0	0	408	10/25/2051
67573C-AC-3	OCT32 32 A2 - CDO		04/15/2021	Paydown		1,000,000	1,000,000	978,600	985,030	0	14,970	0	14,970	0	1,000,000	0	0	0	8,033	07/16/2029
67590A-BB-7	OCT14 14R ABR - CDO		03/17/2021	Paydown		890,000	890,000	890,000	890,139	0	(139)	0	(139)	0	890,000	0	0	0	5,904	07/16/2029
68267B-AA-8	OMFIT 2018-1 A - ABS		12/14/2021	Paydown		2,161,593	2,161,593	2,161,005	2,161,571	0	22	0	22	0	2,161,593	0	0	0	44,633	03/14/2029
68268L-AA-5	OMFIT 2015-3 A - ABS		12/20/2021	Paydown		2,033,951	2,033,951	1,999,087	2,029,084	0	4,867	0	4,867	0	2,033,951	0	0	0	35,068	11/18/2028
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2021	Paydown		762,375	762,375	777,622	772,059	0	(9,684)	0	(9,684)	0	762,375	0	0	0	10,178	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2021	Paydown		2,517,580	2,517,583	2,554,167	2,538,112	0	(20,532)	0	(20,532)	0	2,517,580	0	0	0	32,905	11/26/2049
69547J-AA-1	PAID 211 A - ABS		12/15/2021	Paydown		908,496	908,496	908,494	0	0	2	0	2	0	908,496	0	0	0	6,014	11/15/2027
70163Q-AA-6	PARLI 11 A - CDO	C.	12/20/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,977	08/12/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C.	12/15/2021	Paydown		23,992	23,992	23,992	23,992	0	1	0	1	0	23,992	0	0	0	431	06/15/2044
74334A-AA-7	PROG 2018-SFR1 A - RMBS		03/18/2021	Paydown		1,997,569	1,997,569	1,997,559	1,996,316	0	1,253	0	1,253	0	1,997,569	0	0	0	16,255	03/19/2035
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		12/01/2021	Paydown		275,583	275,583	279,501	279,356	0	(3,773)	0	(3,773)	0	275,583	0	0	0	3,200	02/25/2050
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		12/27/2021	Paydown		196,760	196,760	197,959	0	0	(1,199)	0	(1,199)	0	196,760	0	0	0	780	10/25/2051
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2021	Paydown		347,337	347,336	352,709	349,311	0	(1,974)	0	(1,974)	0	347,337	0	0	0	5,044	09/27/2049
749384-AA-1	RCKT 215 A1 - CMO/RMBS		12/01/2021	Paydown		19,994	19,994	19,997	0	0	(3)	0	(3)	0	19,994	0	0	0	42	11/25/2051
74968Q-AA-5	RB1T 2020-1 A - ABS		01/25/2021	Paydown		21,752	21,752	21,752	21,752	0	0	0	0	0	21,752	0	0	0	39	02/25/2030
74968Q-AA-5	RB1T 2020-1 A - ABS		11/26/2021	Paydown		555,317	555,317	555,317	555,318	0	(1)	0	(1)	0	555,317	0	0	0	9,127	02/25/2030
74969T-AA-8	RB1T 21HB1 A - ABS		12/01/2021	Paydown		77,686	77,686	77,686	0	0	0	0	0	0	77,686	0	0	0	87	11/25/2031
75156W-AD-5	RAMP 2006-RS4 A4 - RMBS		12/27/2021	Paydown		435,231	435,231	369,267	419,152	0	16,080	0	16,080	0	435,231	0	0	0	1,716	07/25/2036
75574W-AC-1	RCMT 18FL2 B - CDO		01/25/2021	Paydown		289,408	289,408	289,408	289,408	0	0	0	0	0	289,408	0	0	0	326	06/25/2035
75575J-AA-3	RCMT 2020-FL4 A - CMBS		10/25/2021	Paydown		31,541	31,541	31,541	31,541	0	0	0	0	0	31,541	0	0	0	602	02/26/2035
75575J-AA-3	RCMT 2020-FL4 A - CMBS		12/27/2021	Paydown		58,462	58,462	58,462	58,462	0	0	0	0	0	58,462	0	0	0	1,352	02/26/2035
76110V-QL-5	RFMS2 2004-HS2 A16 - RMBS		12/01/2021	Paydown		5	5	0	5	0	0	0	0	0	5	0	0	0	0	06/25/2034
76111B-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		12/01/2021	Paydown		88,632	87,564	74,011	87,914	0	718	0	718	0	88,632	0	0	0	1,543	08/25/2035
76111B-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		12/01/2021	Paydown		31,002	34,588	502	30,351	0	652	0	652	0	31,002	0	0	0	1,031	02/25/2036
78397A-AB-0	SCFET 2019-1 A2 - ABS		07/20/2021	Paydown		595,035	595,035	594,979	594,939	0	97	0	97	0	595,035	0	0	0	8,069	10/21/2024
784054-AB-4	SCFET 201 A2 - ABS		12/20/2021	Paydown		931,419	931,419	931,375	931,388	0	31	0	31	0	931,419	0	0	0	4,273	10/20/2025
78449Q-AB-4	SMB 2015-B A2A - ABS		12/15/2021	Paydown		100,960	100,960	100,494	100,841	0	118	0	118	0	100,960	0	0	0	1,720	07/15/2027
78471D-AA-5	SCLP 161 A - ABS		12/27/2021	Paydown		96,225	96,225	96,214	96,221	0	4	0	4	0	96,225	0	0	0	1,515	08/25/2025
80349B-AP-2	SARAT 2013-1 A2R - CDO		02/26/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,068	0	(68)	0	(68)	0	1,000,000	0	0	0	7,059	01/22/2030
81742L-AA-4	SEQ1 1 A - CDO	C.	10/15/2021	Paydown		325,696	325,696	325,696	0	0	0	0	0	0	325,696	0	0	0	2,771	04/15/2031
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2021	Paydown		412,403	412,403	421,038	415,855	0	(3,452)	0	(3,452)	0	412,403	0	0	0	5,968	11/25/2049
81748K-AA-0	SEMT 202 A1 - CMO/RMBS		12/25/2021	Paydown		1,236,479	1,236,479	1,267,004	1,243,480	0	(7,001)	0	(7,001)	0	1,236,479	0	0	0	17,817	03/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		12/01/2021	Paydown		8,928	8,928	9,022	0	0	(93)	0	(93)	0	8,928	0	0	0	33	11/25/2051
82652K-AA-2	SFPC 171 A - RMBS		12/20/2021	Paydown		106,864	106,864	106,857	106,860	0	4	0	4	0	106,864	0	0	0	1,578	03/20/2034
83404J-AA-4	SCLP 2017-3 A - ABS		03/25/2021	Paydown		65,561	65,561	65,561	65,561	0	0	0	0	0	65,561	0	0	0	254	05/26/2026
85022W-AP-9	SCFT 2020-A A - ABS		12/25/2021	Paydown		276,706	276,706	276,692	276,692	0	14	0	14	0	276,706	0	0	0	2,835	09/26/2037
85816B-CQ-1	STCR 2015-1 BR - CDO		03/19/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,043	0	(27)	0	(27)	0	2,000,016	0	(16)	(16)	13,250	05/21/2029
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		12/01/2021	Paydown		52,542	52,487	41,905	51,991	0	552	0	552	0	52,542	0	0	0	756	07/25/2035
863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS		12/01/2021	Paydown		40,494	40,494	35,652	39,342	0	1,151	0	1,151	0	40,494	0	0	0	826	08/25/2035
863587-AE-1	SAIL 2006-3 A5 - RMBS		12/27/2021	Paydown		142,500	142,500	122,906	130,943	0	11,557	0	11,557	0	142,500	0	0	0	203	06/25/2036
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		12/01/2021	Paydown		28,450	28,450	26,648	28,463	0	(13)	0	(13)	0	28,450	0	0	0	480	08/25/2031
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		12/27/2021	Paydown		980,183	980,183	926,273	927,239	0	52,944	0	52,944	0	980,183	0	0	0	2,222	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS		12/01/2021	Paydown																

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	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 Con- tractual Maturity Date
89822P-AA-1	TFINS 201 A1 - CDO		07/15/2021	Paydown		84,010	84,010	84,010	84,010	0	0	0	0	0	84,010	0	0	0	2,513	04/16/2040
92257L-AB-6	VCC 171 AFX - CMBS		04/26/2021	Paydown		53,695	53,695	53,681	53,553	0	143	0	143	0	53,695	0	0	0	279	05/25/2047
92259T-AA-9	VCC 211 A1 - RMBS		10/25/2021	Paydown		43,617	43,617	43,613	43,617	0	4	0	4	0	43,617	0	0	0	226	05/25/2051
92259T-AA-9	VCC 211 A1 - RMBS		12/25/2021	Paydown		24,615	24,615	24,613	24,615	0	2	0	2	0	24,615	0	0	0	218	05/25/2051
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		12/01/2021	Paydown		115,820	115,820	116,290	115,974	0	(154)	0	(154)	0	115,820	0	0	0	2,868	06/25/2033
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		12/01/2021	Paydown		257,771	237,170	183,714	252,683	0	5,088	0	5,088	0	257,771	0	0	0	4,574	05/25/2037
94984D-AC-8	WFMB 2006-AR13 A3 - CMO/RMBS		12/01/2021	Paydown		36,263	44,591	41,509	36,312	(170)	(49)	0	(218)	0	36,263	0	0	0	970	09/25/2036
95002K-AA-1	WFMB 2020-1 A1 - CMO/RMBS		12/01/2021	Paydown		760,820	759,860	768,884	762,820	0	(2,000)	0	(2,000)	0	760,820	0	0	0	9,686	12/27/2049
95058X-AG-3	WEN 2019-1 A21 - RMBS		12/15/2021	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,135	06/15/2049
95763P-AJ-0	WESTERN ALLIANCE BANK		07/15/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	21,850	07/15/2025
96033D-AA-8	WESTR 171 A - RMBS		08/23/2021	Paydown		226,181	226,181	225,907	225,858	0	323	0	323	0	226,181	0	0	0	3,860	12/20/2030
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2021	Paydown		26,260	26,260	26,259	26,259	0	1	0	1	0	26,260	0	0	0	274	05/15/2046
97988P-AN-6	WDMT 171R A1R - CDO		10/19/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,214	10/19/2020
97988Q-AC-8	WDMT 2017-2 B - CDO		03/10/2021	Paydown		1,000,000	1,000,000	1,000,000	999,309	0	691	0	691	0	1,000,000	0	0	0	10,136	07/18/2028
98886Y-AR-9	ZAIS2 2 ABR - CDO		01/26/2021	Paydown		38,834	38,834	38,834	38,838	0	(4)	0	(4)	0	38,834	0	0	0	283	07/27/2026
98886Y-AS-7	ZAIS2 2 A2R - CDO		10/25/2021	Paydown		4,300,000	4,300,000	4,300,000	4,298,776	0	1,224	0	1,224	0	4,300,000	0	0	0	52,775	07/27/2026
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2021	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	31	07/31/2051
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						90,435,718	91,991,356	88,466,776	86,584,011	(3,161)	453,871	0	450,710	0	90,235,712	0	4,406	4,406	1,670,331	XXX
35180Y-AB-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	1,862	02/24/2026
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						369,110	369,110	365,419	0	0	116	0	116	0	369,110	0	0	0	1,862	XXX
8399997. Total - Bonds - Part 4						112,860,126	114,415,752	111,571,041	108,732,398	(3,161)	399,338	0	396,177	0	112,698,560	0	(34,034)	(34,034)	2,150,418	XXX
8399998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8399999. Total - Bonds						112,860,126	114,415,752	111,571,041	108,732,398	(3,161)	399,338	0	396,177	0	112,698,560	0	(34,034)	(34,034)	2,150,418	XXX
59156R-BP-2	METLIFE INC		06/15/2021	Call @ 100.00	667,000.000	667,000	0.00	667,000	668,668	(1,668)	0	0	(1,668)	0	667,000	0	0	0	12,730	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						667,000	XXX	667,000	668,668	(1,668)	0	0	(1,668)	0	667,000	0	0	0	12,730	XXX
8999997. Total - Preferred Stocks - Part 4						667,000	XXX	667,000	668,668	(1,668)	0	0	(1,668)	0	667,000	0	0	0	12,730	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						667,000	XXX	667,000	668,668	(1,668)	0	0	(1,668)	0	667,000	0	0	0	12,730	XXX
037347-10-1	ANWORTH MORTGAGE ASSET REIT ORD		03/22/2021	Exchange	141,000.000	421,125		159,330	382,110	(222,780)	0	0	(222,780)	0	159,330	0	261,795	261,795	12,690	
75574U-10-1	READY CAPITAL ORD		03/22/2021	Adjustment	0.800	12		11	0	0	0	0	0	0	11	0	1	1	0	
92556H-20-6	VIAACOMCBS CL B ORD		01/14/2021	Various	8,308.000	338,970		116,395	309,556	(193,161)	0	0	(193,161)	0	116,395	0	222,575	222,575	1,994	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						760,107	XXX	275,736	691,666	(415,941)	0	0	(415,941)	0	275,736	0	484,371	484,371	14,684	XXX
9799997. Total - Common Stocks - Part 4						760,107	XXX	275,736	691,666	(415,941)	0	0	(415,941)	0	275,736	0	484,371	484,371	14,684	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						760,107	XXX	275,736	691,666	(415,941)	0	0	(415,941)	0	275,736	0	484,371	484,371	14,684	XXX
9899999. Total - Preferred and Common Stocks						1,427,107	XXX	942,736	1,360,334	(417,609)	0	0	(417,609)	0	942,736	0	484,371	484,371	27,413	XXX
9999999 - Totals						114,287,233	XXX	112,513,777	110,092,732	(420,769)	399,338	0	(21,431)	0	113,641,296	0	450,337	450,337	2,177,831	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

[illegible]

SCHEDULE D - PART 6 - SECTION 1

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
59530Z-ZZ-3	Mid-Continent Assurance Company		15380	73-1406844	8BI	20,338,363	0	0	100,000,000	100.0
595301-ZZ-8	Mid-Continent Excess and Surplus Insurance Company		13794	38-3803661	8BI	17,677,698	0	0	100,000	100.0
679208-10-4	Oklahoma Surety Company		23426	73-0773259	8BI	16,190,946	0	0	10,000,000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						54,207,007	0	0	XXX	XXX
59539#-10-2	Mid-Continent Specialty Insurance Services, Inc.				8BI	100,000	0	100,000	1,000,000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						100,000	0	100,000	XXX	XXX
1899999. Total Common Stocks						54,307,007	0	100,000	XXX	XXX
1999999 - Totals						54,307,007	0	100,000	XXX	XXX

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	5 Number of Shares	6 % of Outstanding
NONE					
0399999 - Total				xxx	xxx

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

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 B - Section 2 - Futures Contracts Terminated

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 as of December 31 of
Current Year

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Mabrey Bank Tulsa, Oklahoma		0.250	0	0	23,905,604	XXX
PNC Bank Pittsburgh, Pennsylvania		0.200	0	0	1,408,809	XXX
The Bank of New York Mellon New York, New York		0.000	0	0	2,828,378	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	28,142,792	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	28,142,792	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	400	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	28,143,192	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	17,356,722	4. April.....	20,081,951	7. July.....	24,554,645	10. October.....	25,188,614
2. February.....	21,095,462	5. May.....	22,755,516	8. August.....	23,008,988	11. November.....	30,313,124
3. March.....	18,854,653	6. June.....	22,477,081	9. September.....	23,048,032	12. December.....	28,143,192

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

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SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama	AL		0	0	0	0
2.	Alaska	AK		0	0	0	0
3.	Arizona	AZ		0	0	0	0
4.	Arkansas	AR	B. PROPERTY AND CASUALTY	0	0	259,995	261,574
5.	California	CA		0	0	0	0
6.	Colorado	CO		0	0	0	0
7.	Connecticut	CT		0	0	0	0
8.	Delaware	DE		0	0	0	0
9.	District of Columbia	DC		0	0	0	0
10.	Florida	FL	B. PROPERTY AND CASUALTY	0	0	225,442	226,838
11.	Georgia	GA	B. PROPERTY AND CASUALTY	0	0	39,999	40,242
12.	Hawaii	HI		0	0	0	0
13.	Idaho	ID		0	0	0	0
14.	Illinois	IL		0	0	0	0
15.	Indiana	IN		0	0	0	0
16.	Iowa	IA		0	0	0	0
17.	Kansas	KS		0	0	0	0
18.	Kentucky	KY		0	0	0	0
19.	Louisiana	LA		0	0	0	0
20.	Maine	ME		0	0	0	0
21.	Maryland	MD		0	0	0	0
22.	Massachusetts	MA	B. PROPERTY AND CASUALTY	0	0	104,972	105,623
23.	Michigan	MI		0	0	0	0
24.	Minnesota	MN		0	0	0	0
25.	Mississippi	MS		0	0	0	0
26.	Missouri	MO		0	0	0	0
27.	Montana	MT		0	0	0	0
28.	Nebraska	NE		0	0	0	0
29.	Nevada	NV	B. PROPERTY AND CASUALTY	0	0	249,792	257,695
30.	New Hampshire	NH		0	0	0	0
31.	New Jersey	NJ		0	0	0	0
32.	New Mexico	NM	B. PROPERTY AND CASUALTY	0	0	398,946	409,000
33.	New York	NY		0	0	0	0
34.	North Carolina	NC	B. PROPERTY AND CASUALTY	0	0	304,551	315,198
35.	North Dakota	ND		0	0	0	0
36.	Ohio	OH	B. PROPERTY AND CASUALTY	2,475,923	2,753,150	0	0
37.	Oklahoma	OK		0	0	0	0
38.	Oregon	OR		0	0	0	0
39.	Pennsylvania	PA		0	0	0	0
40.	Rhode Island	RI		0	0	0	0
41.	South Carolina	SC		0	0	0	0
42.	South Dakota	SD		0	0	0	0
43.	Tennessee	TN		0	0	0	0
44.	Texas	TX		0	0	0	0
45.	Utah	UT		0	0	0	0
46.	Vermont	VT		0	0	0	0
47.	Virginia	VA	B. PROPERTY AND CASUALTY	0	0	214,947	216,277
48.	Washington	WA		0	0	0	0
49.	West Virginia	WV		0	0	0	0
50.	Wisconsin	WI		0	0	0	0
51.	Wyoming	WY		0	0	0	0
52.	American Samoa	AS		0	0	0	0
53.	Guam	GU		0	0	0	0
54.	Puerto Rico	PR		0	0	0	0
55.	U.S. Virgin Islands	VI		0	0	0	0
56.	Northern Mariana Islands	MP		0	0	0	0
57.	Canada	CAN		0	0	0	0
58.	Aggregate Alien and Other	OT	XXX XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,475,923	2,753,150	1,798,644	1,832,448
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0