



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

## QUARTERLY STATEMENT

AS OF MARCH 31, 2022  
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.  
(Street and Number) Tulsa, OK, US 74119, (Area Code) (Telephone Number)  
(City or Town, State, Country and Zip Code)

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.  
(Street and Number) Tulsa, OK, US 74119, (Area Code) (Telephone Number)  
(City or Town, State, Country and Zip Code)

Internet Website Address http://www.mcg-ins.com/

Statutory Statement Contact Gregory Patrick Jones, 918-587-7221-6125  
(Name) gjones@mcg-ins.com, 918-588-1253  
(E-mail Address) (Area Code) (Telephone Number) (FAX Number)

#### OFFICERS

President and COO	<u>Barrett Farmer Leahy #</u>	Senior Vice President, CFO & Treasurer	<u>Gregory Patrick Jones</u>
Assistant Secretary	<u>Sharon Lee Anne Hackl</u>		

#### OTHER

<u>Gary John Gruber, Chairman</u>	<u>David Lawrence Thompson Jr, Vice Chairman</u>	<u>Raymond Herbert Corley #, Senior Vice President</u>
<u>Todd Anthony Bazata, Vice President</u>	<u>John Allen Gant, Senior Vice President</u>	<u>Robert Dewayne Martin, Senior Vice President &amp; Chief Information Officer</u>
<u>Magdalena Franziska Kulik Grossman, Chief Compliance Officer</u>	<u>Matthew David Felvus, Secretary</u>	<u>Stephen Charles Beraha, Assistant Secretary</u>
<u>Howard Kim Baird, Assistant Treasurer</u>	<u>David John Witzgall, Assistant Treasurer</u>	<u>Robert Jude Zbacnik, Assistant Treasurer</u>

#### DIRECTORS OR TRUSTEES

<u>David Lawrence Thompson Jr</u>	<u>Michelle Ann Gillis</u>	<u>Gary John Gruber</u>
<u>Michael Eugene Sullivan Jr</u>	<u>David John Witzgall</u>	<u>Anthony Joseph Mercurio</u>

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  
President and COO

Sharon Lee Anne Hackl  
Assistant Secretary

Gregory Patrick Jones  
Senior Vice President, CFO & Treasurer

Subscribed and sworn to before me this  
27th day of April, 2022

a. Is this an original filing? ..... Yes [  ] 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

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	450,453,390	0	450,453,390	375,429,845
2. Stocks:				
2.1 Preferred stocks .....	24,975,172	0	24,975,172	26,609,543
2.2 Common stocks .....	56,691,749	100,000	56,591,749	56,860,912
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens .....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances) .....	0	0	0	0
5. Cash (\$ 33,665,377 ), cash equivalents (\$ 9,846,650 ) and short-term investments (\$ 0 ) .....	43,512,028	0	43,512,028	104,424,073
6. Contract loans (including \$ 0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	43,931	0	43,931	43,931
9. Receivables for securities .....	434,057	0	434,057	26,143
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	576,110,327	100,000	576,010,327	563,394,447
13. Title plants less \$ 0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	2,400,599	6,728	2,393,871	2,297,901
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	16,035,796	2,446,130	13,589,666	11,856,224
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums) .....	19,725,758	0	19,725,758	18,215,928
15.3 Accrued retrospective premiums (\$ 0 ) and contracts subject to redetermination (\$ 0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	0
18.2 Net deferred tax asset .....	13,490,374	2,727,911	10,762,463	9,973,194
19. Guaranty funds receivable or on deposit .....	0	0	0	0
20. Electronic data processing equipment and software .....	148,462	0	148,462	85,745
21. Furniture and equipment, including health care delivery assets (\$ 0 ) .....	532,322	532,322	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	0	0	0	0
24. Health care (\$ 0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	8,142,543	8,000,013	142,530	137,933
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	636,586,181	13,813,104	622,773,077	605,961,372
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27) .....	636,586,181	13,813,104	622,773,077	605,961,372
<b>DETAILS OF WRITE-INS</b>				
1101. CDW Prepaid Maintenance .....	0	0	0	0
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. Reinsurance Commission Receivable .....	137,933	0	137,933	137,933
2502. Equities and Deposits in Pools & Assoc .....	4,443	0	4,443	0
2503. TOMIC Asset Purchase .....	8,000,013	8,000,013	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	154	0	154	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	8,142,543	8,000,013	142,530	137,933

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 17,128,663 )	230,060,291	233,566,572
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	79,397,809	75,001,724
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	9,970,513	13,701,730
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	1,525,830	1,242,084
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	1,543,683	165,752
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 6,596,365 and including warranty reserves of \$ 0 and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act)	75,159,952	71,219,271
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	618,795	735,968
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	676,777	681,037
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$ 0 certified)	3,649,730	2,522,230
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	3,462,698	0
20. Derivatives	0	0
21. Payable for securities	3,999,996	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	(55,558,067)	(58,386,376)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	354,508,007	340,449,992
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	354,508,007	340,449,992
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,506,250	3,506,250
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	187,120,519	187,108,205
35. Unassigned funds (surplus)	77,638,297	74,896,925
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0 )	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0 )	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	268,265,066	265,511,380
38. Totals (Page 2, Line 28, Col. 3)	622,773,073	605,961,372
<b>DETAILS OF WRITE-INS</b>		
2501. Retroactive Reinsurance Ceded	(55,543,667)	(58,386,376)
2502. Rounding	0	0
2503. Accounts Payable	(139,165)	0
2598. Summary of remaining write-ins for Line 25 from overflow page	124,765	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(55,558,067)	(58,386,376)
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 39,569,422 )	35,533,659	30,698,771	150,914,577
1.2 Assumed (written \$ 5,429,358 )	5,011,975	5,371,030	2,286,975
1.3 Ceded (written \$ 3,657,013 )	3,147,331	2,732,734	11,697,074
1.4 Net (written \$ 41,341,767 )	37,398,303	33,337,067	141,504,478
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 17,962,888 ):			
2.1 Direct	7,888,302	15,028,187	46,586,544
2.2 Assumed	1,709,157	407,049	6,641,388
2.3 Ceded	1,126,661	218,345	2,702,321
2.4 Net	8,470,798	15,216,891	50,525,611
3. Loss adjustment expenses incurred	10,447,707	1,642,999	23,591,121
4. Other underwriting expenses incurred	15,258,932	13,484,521	56,562,905
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	34,177,437	30,344,411	130,679,637
7. Net income of protected cells	0	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	3,220,866	2,992,656	10,824,841
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	3,219,785	3,302,898	12,448,807
10. Net realized capital gains (losses) less capital gains tax of \$ 87,118	(85,215)	469,735	81,238
11. Net investment gain (loss) (Lines 9 + 10)	3,134,570	3,772,633	12,530,045
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 26,990 amount charged off \$ 209,986 )	(182,996)	30,033	.115,915
13. Finance and service charges not included in premiums	89,828	85,764	352,533
14. Aggregate write-ins for miscellaneous income	(232,407)	(235,271)	(941,344)
15. Total other income (Lines 12 through 14)	(325,575)	(119,474)	(472,896)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	6,029,861	6,645,815	22,881,990
17. Dividends to policyholders	18,728	58,086	310,868
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	6,011,133	6,587,729	22,571,122
19. Federal and foreign income taxes incurred	1,290,812	932,044	3,455,230
20. Net income (Line 18 minus Line 19)(to Line 22)	4,720,321	5,655,685	19,115,892
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	265,511,380	243,933,185	243,933,185
22. Net income (from Line 20)	4,720,321	5,655,685	19,115,892
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ (456,750)	(1,522,513)	(393,798)	1,273,338
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	786,802	(797,710)	(577,935)
27. Change in nonadmitted assets	(115,739)	376,773	1,669,082
28. Change in provision for reinsurance	(1,127,500)	(1,711)	(54,129)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	12,314	.37,306	.151,944
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	3
38. Change in surplus as regards policyholders (Lines 22 through 37)	2,753,685	4,876,545	21,578,195
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	268,265,066	248,809,730	265,511,380
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Miscellaneous Income (Expense)	(232,407)	(235,271)	(941,344)
1402. Rounding	0	0	0
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(232,407)	(235,271)	(941,344)
3701. Miscellaneous Sources	0	0	0
3702. Rounding	0	0	3
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	3

**STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY**  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	38,045,610	33,072,272	142,986,143
2. Net investment income .....	2,993,328	3,370,128	12,288,724
3. Miscellaneous income .....	(325,575)	(119,474)	(472,896)
4. Total (Lines 1 to 3) .....	40,713,363	36,322,926	154,801,971
5. Benefit and loss related payments .....	11,977,079	11,291,342	44,891,585
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	24,604,465	19,609,082	85,094,240
8. Dividends paid to policyholders .....	18,728	58,086	310,868
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) .....	0	0	4,715,575
10. Total (Lines 5 through 9) .....	36,600,272	30,958,510	135,012,268
11. Net cash from operations (Line 4 minus Line 10) .....	4,113,091	5,364,416	19,789,703
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	25,376,134	32,882,987	111,389,698
12.2 Stocks .....	0	424,980	1,091,992
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	25,376,134	33,307,967	112,481,690
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	96,892,176	38,407,686	125,189,731
13.2 Stocks .....	0	3,000,000	3,000,000
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	96,892,176	41,407,686	128,189,731
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(71,516,043)	(8,099,719)	(15,708,041)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	6,490,906	(71,184,342)	(59,731,543)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	6,490,906	(71,184,342)	(59,731,543)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(60,912,045)	(73,919,645)	(55,649,881)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	104,424,073	160,073,953	160,073,954
19.2 End of period (Line 18 plus Line 19.1) .....	43,512,028	86,154,308	104,424,073

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

20.0001. Exchange of Debt Securities .....	1,145,466	0	1,249,052
20.0002. Exchange of Equity Securities .....	0	335,115	335,115
20.0003. Stock Based Compensation .....	12,314	37,306	151,944
20.0004. Transfer from Short Term Debt Securities to Long Term Debt Securities .....	0	1,999,998	1,999,998

# NOTES TO FINANCIAL STATEMENTS

**NOTE 1 Summary of Significant Accounting Policies and Going Concern**
**A. Accounting Practices**

The financial statements of Mid-Continent Casualty Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC SAP and the state of Ohio basis, as shown below:

	F/S SSAP #	F/S Page	F/S Line #	2022	2021
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	-	-	-	\$ 4,720,321	\$ 19,115,892
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	<u>—</u>	<u>—</u>	<u>—</u>	<u>\$ 4,720,321</u>	<u>\$ 19,115,892</u>
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	-	-	-	\$ 268,265,066	\$ 265,511,380
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	<u>—</u>	<u>—</u>	<u>—</u>	<u>\$ 268,265,066</u>	<u>\$ 265,511,380</u>

**B. Use of Estimates in the Preparation of the Financial Statements**

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from these estimates.

**C. Accounting Policy**

Investments – Invested asset values are generally stated as follows:

Bonds with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating are subject to the Modified FE process that determines the appropriate NAIC designations and Book Adjusted Carrying Values. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchange Traded Funds.

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

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

Short-term investments are stated at cost.

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

Unpaid Losses and Loss Adjustment Expenses – The net liabilities stated for unpaid claims and for expenses of investigation and adjustment of unpaid claims are based upon (a) the accumulation of case estimates for losses reported prior to the close of the accounting period on the direct business written; (b) estimates received from ceding reinsurers and insurance pools and associations; (c) estimates of unreported losses (including possible development on known claims) based on past experience; (d) estimates based on experience of expenses for investigating and adjusting claims; and (e) the current state of the law and coverage litigation. Establishing reserves for asbestos, environmental, and other mass tort claims involves considerably more judgment than other types of claims due to, among other things, inconsistent court decisions, an increase in bankruptcy filings as a result of asbestos-related liabilities, novel theories of coverage, and judicial interpretations that often expand theories of recovery and broaden the scope of coverage.

Loss reserve liabilities are subject to the impact of changes in claim amounts and frequency and other factors. Changes in estimates of the liabilities for losses and loss adjustment expenses are reflected in the Statement of Income in the period in which determined. Despite the variability inherent in such estimates, management believes the liabilities for unpaid losses and loss adjustment expenses are adequate.

Premium Deficiency Reserve – The Company does not use anticipated investment income as a factor in premium deficiency calculations.

Premium Recognition – Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Generally, for direct business, such reserves are computed by pro rata methods. For certain collateral protection products, earned premium and unearned premium reserves are computed consistent with the proportion of the total exposure provided throughout the term of the contract. For assumed business, unearned premium reserves are based on reports received from ceding companies for reinsurance.

Underwriting Expense Recognition – Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

Non-Admitted Assets – Certain assets designated as "non-admitted", in accordance with Statement of Statutory Accounting Principles (SSAP) No. 4 Assets and Non-Admitted Assets, are excluded from the statutory balance sheet and such amounts are charged directly to unassigned funds.

**D. Going Concern**

After review of the Company's financial condition, management has no doubts about the Company's ability to continue as a going concern.

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

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

**NOTE 3 Business Combinations and Goodwill**
**A. Statutory Purchase Method**

Not applicable.

**B. Statutory Merger**

Not applicable.

**C. Impairment Loss**

Not applicable.

**NOTE 4 Discontinued Operations**

The Company did not have any discontinued operations during 2022.

## NOTES TO FINANCIAL STATEMENTS

**NOTE 5 Investments**

- A. Mortgage Loans, including Mezzanine Real Estate Loans - No significant change.
- B. Debt Restructuring - No significant change.
- C. Reverse Mortgages - No significant change.
- D. Loan-Backed Securities
  - (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
  - (2) The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2022.
  - (3) The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during 2022.
  - (4) The following table shows all loan-backed securities with an unrealized loss:
 

a) The aggregate amount of unrealized losses:	\$ (6,984,167)
1. Less than 12 Months	\$ (439,465)
2. 12 Months or Longer	\$ 235,059,215
b) The aggregate related fair value of securities with unrealized losses:	\$ 12,620,735
  - (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2022. The Company has the intent to hold such securities until they recover in value or mature.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - The Company did not invest in repurchase agreements or engage in securities lending.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not applicable.
- J. Real Estate - The Company does not have any investment in real estate.
- K. Low Income Housing tax Credits (LIHTC) - Not applicable.
- L. Restricted Assets - No significant change.
- M. Working Capital Finance Investments - Not applicable.
- N. Offsetting and Netting of Assets and Liabilities - Not applicable.
- O. 5GI Securities
 

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

AC - Amortized Cost FV - Fair Value

- P. Short Sales - Not applicable.

- Q. Prepayment Penalty and Acceleration Fees

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

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

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

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

**NOTE 7 Investment Income**

The Company excluded \$6,728 from investment income on the Company's best estimate of probability of payment.

**NOTE 8 Derivative Instruments**

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

**NOTE 9 Income Taxes**

No significant change.

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

- A. The Company is an indirect 100% owned subsidiary of American Financial Group, Inc.; 100% of the outstanding common stock of the Company is directly owned by Great American Holding, Inc. See Schedule Y, Part 1, Organizational Chart.
- B. Detail of Transactions Greater than 1/2% of Admitted Assets - The company did not have any transactions with any affiliate exceeding 1/2% of 1% of Admitted Assets.
- C. Transactions with related party who are not reported on Schedule Y - None.
- D. Amounts Due to or from Related Parties - The Company has a \$3,462,698 related party payable to Great American Insurance Company.

## NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

K. Investment in Foreign Insurance Subsidiary - Not Applicable.

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

M. All SCA Investments - Not applicable.

N. Investment in Insurance SCAs - Not applicable.

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

**NOTE 11 Debt**

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

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

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

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

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

No significant change.

**NOTE 14 Liabilities, Contingencies and Assessments**

No significant change.

**NOTE 15 Leases**

A. Lessee Operating Lease:  
No significant changes.

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

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

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

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

A. The Company did not sell any receivable balances during 2022.

B. Transfer and Servicing of Financial Assets - Not applicable

C. Wash Sales - The Company was not involved in any wash sale transactions during 2022.

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

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

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

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

**NOTE 20 Fair Value Measurements**

A. (1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item 4 below for a discussion of each of these three levels.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities, and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -
Foreign government	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	\$ -	\$ 356,431	\$ -	\$ -	\$ 356,431
Commercial MBS	\$ -	\$ -	\$ -	\$ -	\$ -
Collateralized loan obligations	\$ -	\$ 1,501,548	\$ -	\$ -	\$ 1,501,548
Asset backed securities	\$ -	\$ 604,044	\$ -	\$ -	\$ 604,044
All other bonds	\$ -	\$ -	\$ -	\$ -	\$ -
Preferred stocks	\$ 20,188,818	\$ 3,226,354	\$ 1,560,000	\$ -	\$ 24,975,172
Common stocks	\$ 2,190,174	\$ -	\$ -	\$ -	\$ 2,190,174
Cash and short term	\$ -	\$ -	\$ -	\$ -	\$ -
Total assets at fair value/NAV	\$ 22,378,992	\$ 5,688,377	\$ 1,560,000	\$ -	\$ 29,627,369

## NOTES TO FINANCIAL STATEMENTS

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Foreign government	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Commercial MBS	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Collateralized loan ob.	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Asset backed securities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
All other bonds	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Preferred stocks	\$ 1,380,000	\$ -	\$ -	\$ 180,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,560,000
Common stocks	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Cash and short term	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
<b>Total Assets</b>	<b>\$ 1,380,000</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 180,000</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 1,560,000</b>

## (3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

## (4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities and highly liquid government bonds for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. The Company's Level 2 financial instruments include corporate and municipal fixed maturity securities and MBS priced using observable inputs. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, American Money Management Corporation ("AMMC") (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by AMMC's internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment managers consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

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

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item 4 above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)
<b>Assets:</b>					
<b>Bonds:</b>					
U.S. Government and government agencies	\$ 999,797	\$ 998,437	\$ 999,797	\$ -	\$ -
States, municipalities, and political subdivisions	\$ 89,513,762	\$ 89,636,211	\$ -	\$ 87,539,496	\$ 1,974,266
Foreign government	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	\$ 101,512,534	\$ 101,998,158	\$ -	\$ 100,108,702	\$ 1,403,832
Commercial MBS	\$ 988,784	\$ 1,000,000	\$ -	\$ 988,784	\$ -
Collateralized loan obligations	\$ 80,980,412	\$ 81,336,029	\$ -	\$ 77,040,412	\$ 3,940,000
Asset backed securities	\$ 87,558,547	\$ 90,017,393	\$ -	\$ 82,625,067	\$ 4,933,480
All other bonds	\$ 83,731,343	\$ 85,467,162	\$ 1,740,000	\$ 76,781,883	\$ 5,209,460
Preferred stocks	\$ 24,975,172	\$ 24,975,172	\$ 20,188,818	\$ 3,226,354	\$ 1,560,000
Common stocks	\$ 2,190,174	\$ 2,190,174	\$ 2,190,174	\$ -	\$ -
Cash and short term	\$ 43,512,028	\$ 43,512,028	\$ 43,512,028	\$ -	\$ -
<b>Total</b>	<b>\$ 515,962,553</b>	<b>\$ 521,130,764</b>	<b>\$ 68,630,817</b>	<b>\$ 428,310,698</b>	<b>\$ 19,021,038</b>

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

E. NAV Practical Expedient Investments - Not Applicable.

**NOTE 21 Other Items**

A. Unusual or Infrequent Items - No significant change.

B. Troubled Debt Restructuring: Debtors - No significant change.

C. Other Disclosures - No significant change.

D. Business Interruption Insurance Recoveries - No significant change.

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

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

## NOTES TO FINANCIAL STATEMENTS

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

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

**NOTE 22 Events Subsequent**

There have not been any events subsequent to March 31, 2022, which may have a material effect on the financial condition of the Company.

**NOTE 23 Reinsurance**

On February 9, 2021, the Company entered into a loss portfolio agreement (LPT) with Allianz Reinsurance America, Inc. covering construction defect losses on primary General Liability policies written on artisan sub-contracts in Florida for accident years 2004 through 2016. The agreement covers losses occurring on or after January 1, 2004 through and including December 31, 2016. Allianz shall be liable for 100% of the Company's Ultimate Net Losses paid on or after June 29, 2020 but not to exceed \$98,575,000. In consideration for the assumption of the loss reserves, the Company paid Allianz \$78,650,000 equal to the loss reserves transferred. No gain or loss was recorded on the transaction and the agreement is accounted for as retroactive reinsurance. As of March 31, 2022 the retroactive reinsurance ceded reserve was \$55.5 million, the Company collected \$2.8 million in reimbursed paid losses and had no recoverable balance outstanding.

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

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

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

Reserves as of December 31, 2021 were \$308.6 million. As of March 31, 2022, \$17.2 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$291.4 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on General Liability and Products Liability lines of insurance. Therefore, there has been \$33,000 in favorable prior-year development since December 31, 2021 to March 31, 2022. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

**NOTE 26 Intercompany Pooling Arrangements**

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

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

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

As of March 31, 2022, the Company does not have amounts due to or payable from its affiliates, Oklahoma Surety Company, Mid-Continent Assurance Company and Mid-Continent Excess and Surplus Insurance Company.

**NOTE 27 Structured Settlements**

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

**NOTE 28 Health Care Receivables**

The Company does not have any health care receivables.

**NOTE 29 Participating Policies**

No significant change.

**NOTE 30 Premium Deficiency Reserves**

No significant change.

**NOTE 31 High Deductibles**

The Company does not participate in any high deductible programs.

**NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

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

**NOTE 33 Asbestos/Environmental Reserves**

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

**NOTE 34 Subscriber Savings Accounts**

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

**NOTE 35 Multiple Peril Crop Insurance**

The Company does not write multiple peril crop insurance.

**NOTE 36 Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

2.2 If yes, date of change: \_\_\_\_\_

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]

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

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

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

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

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

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

6.4 By what department or departments?  
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

**STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY**  
**GENERAL INTERROGATORIES**

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

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

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

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

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

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

**FINANCIAL**

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

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

**INVESTMENT**

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

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

	<b>1</b> Prior Year-End Book/Adjusted Carrying Value	<b>2</b> Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....	\$ ..... 0	\$ ..... 0
13. Amount of real estate and mortgages held in short-term investments: .....	\$ ..... 0	\$ ..... 0
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ]		
14.2 If yes, please complete the following:		
14.21 Bonds .....	\$ ..... 0	\$ ..... 0
14.22 Preferred Stock .....	\$ ..... 0	\$ ..... 0
14.23 Common Stock .....	\$ ..... 54,307,009	\$ ..... 54,401,575
14.24 Short-Term Investments .....	\$ ..... 0	\$ ..... 0
14.25 Mortgage Loans on Real Estate .....	\$ ..... 0	\$ ..... 0
14.26 All Other .....	\$ ..... 0	\$ ..... 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ ..... 54,307,009	\$ ..... 54,401,575
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ ..... 0	\$ ..... 0
15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ] N/A [ <input type="checkbox"/> ] If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ ..... 0	
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ ..... 0	
16.3 Total payable for securities lending reported on the liability page. ....	\$ ..... 0	

**STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY**  
**GENERAL INTERROGATORIES**

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [  ] No [  ]

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY  
**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT			DISCOUNT TAKEN DURING PERIOD				
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
			TOTAL	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent ..... 0.000 %

5.2 A&H cost containment percent ..... 0.000 %

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

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

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

## **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama .....	AL	125,038	94,429	0	0	92,021	228,290
2. Alaska .....	AK	0	0	0	0	0	0
3. Arizona .....	AZ	104,967	87,750	39,781	65,990	1,164,188	2,246,526
4. Arkansas .....	AR	812,132	689,380	24,137	213,655	976,815	1,016,267
5. California .....	CA	0	0	0	0	0	0
6. Colorado .....	CO	322,236	421,126	17,984	0	20,707	204,287
7. Connecticut .....	CT	127,388	146,444	1,812	0	653,649	130,501
8. Delaware .....	DE	16,208	10,565	0	0	0	0
9. District of Columbia .....	DC	0	0	0	0	0	0
10. Florida .....	FL	2,167,772	1,206,054	3,050,235	6,474,596	83,818,023	90,887,894
11. Georgia .....	GA	470,056	385,916	(1,044)	66,001	1,178,785	1,048,637
12. Hawaii .....	HI	0	0	0	0	0	0
13. Idaho .....	ID	172,837	176,044	20,170	(28,211)	94,706	336,396
14. Illinois .....	IL	41,631	139,431	10,000	0	811,742	498,867
15. Indiana .....	IN	160,831	187,595	2,500	0	881,438	437,327
16. Iowa .....	IA	34,073	42,770	0	0	0	0
17. Kansas .....	KS	1,857,272	1,496,963	38,276	85,373	5,090,757	4,796,819
18. Kentucky .....	KY	18,019	39,133	0	0	0	11,327
19. Louisiana .....	LA	497,127	286,732	847	(1,680)	165,847	83,121
20. Maine .....	ME	47,956	68,130	0	821	0	1,822
21. Maryland .....	MD	238,883	215,691	4,168	0	236,419	13,893
22. Massachusetts .....	MA	46,350	18,850	0	0	0	0
23. Michigan .....	MI	388,965	288,970	0	0	0	0
24. Minnesota .....	MN	39,711	44,201	58,218	0	17,547	8,313
25. Mississippi .....	MS	114,924	99,725	59,405	0	21,135	5,750
26. Missouri .....	MO	628,758	414,618	175,000	(840)	956,936	1,630,526
27. Montana .....	MT	181,773	219,926	285,978	40,171	6,969,663	2,720,241
28. Nebraska .....	NE	70,872	63,769	3,433	980	31,993	77,869
29. Nevada .....	NV	8,992	(4,136)	0	0	0	0
30. New Hampshire .....	NH	6,102	.6,750	0	0	0	0
31. New Jersey .....	NJ	563,292	349,579	0	0	1,200,137	.725,423
32. New Mexico .....	NM	458,635	401,133	0	(3,234)	2,156,271	1,670,302
33. New York .....	NY	0	0	0	0	0	0
34. North Carolina .....	NC	500,829	343,873	39,000	14,766	3,373,650	3,132,239
35. North Dakota .....	ND	707,203	537,699	36,886	26,629	3,644,307	6,503,108
36. Ohio .....	OH	162,524	151,386	31,874	0	50,017	484,966
37. Oklahoma .....	OK	7,329,436	6,730,008	963,111	615,222	25,280,257	32,404,740
38. Oregon .....	OR	158,001	144,761	22,333	3,268	255,500	210,378
39. Pennsylvania .....	PA	229,991	360,487	0	7,063	1,093,484	414,354
40. Rhode Island .....	RI	6,955	.7,614	0	0	0	0
41. South Carolina .....	SC	1,395,199	1,034,336	420,134	51,037	9,571,327	8,764,864
42. South Dakota .....	SD	77,539	.55,618	0	0	0	1,822
43. Tennessee .....	TN	129,238	99,340	38,000	0	1,199,918	1,187,915
44. Texas .....	TX	16,705,581	15,108,067	3,743,874	1,673,115	64,745,123	58,680,942
45. Utah .....	UT	748,317	802,685	174,293	325,489	3,589,779	3,287,602
46. Vermont .....	VT	3,610	1,800	0	0	0	0
47. Virginia .....	VA	201,777	.8,476	0	0	125,653	228,917
48. Washington .....	WA	148,491	0	0	0	2,977,141	0
49. West Virginia .....	WV	152,883	110,787	.8,162	5,503	225,746	1,028,884
50. Wisconsin .....	WI	820,451	729,900	4,183	0	495,201	57,627
51. Wyoming .....	WY	368,597	345,406	30,102	59,812	477,510	.169,111
52. American Samoa .....	AS	0	0	0	0	0	0
53. Guam .....	GU	0	0	0	0	0	0
54. Puerto Rico .....	PR	0	0	0	0	0	0
55. U.S. Virgin Islands .....	VI	0	0	0	0	0	0
56. Northern Mariana Islands .....	MP	0	0	0	0	0	0
57. Canada .....	CAN	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	39,569,422	34,169,781	9,302,852	9,695,526	223,643,392	225,337,867
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 49      R - Registered - Non-domiciled RRGs..... 0  
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 0      Q - Qualified - Qualified or accredited reinsurer..... 0  
 D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0      N - None of the above - Not allowed to write business in the state ..... 8

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
AFG Real Estate Holding Company, LLC	OH	86-3438529	
Bay Bridge Holding Company, LLC ^	MD	84-4395026	
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
Charleston Harbor Holding Company, LLC ^	SC	84-3355051	
Charleston Harbor Fishing, LLC	SC	81-3737639	
Mountain View Grand Holding Company, LLC ^	NH	84-4574243	
Sailfish Holding Company, LLC	FL	86-3225970	
Skipjack Holding Company, LLC	MD	84-2654660	
Skipjack Marina Corp.	MD	52-2179330	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Technical Industries, Inc.	DE	76-0080537	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Dixie Terminal Corporation	OH	31-0823725	
Great American Financial Resources, Inc.	DE	06-1356481	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAgency of Texas, Inc.	TX	34-1947042	
Brothers Management, LLC	FL	20-1246122	
GALIC Brothers, Inc.	OH	31-1391777	
Helium Holdings Limited	BMU		
GAI Australia Pty Ltd	AUS		
One East Fourth, Inc.	OH	31-0686194	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	
Verikai Inc.	DE	81-4361220	

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Holding, Inc.	OH	42-1575938	
ABA Insurance Services, Inc.	OH	80-0333563	
Agricultural Services, LLC	OH	27-3062314	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Great American Holding (Europe) Limited	GBR		
Great American Europe Limited	GBR		
Great American International Insurance (EU) Designated Activity Company *	IRL		
Great American International Insurance (UK) Limited*	GBR		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	OH	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphé Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	OH	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Radion Insurance Holding, LLC (32%)	DE	87-1038842	
Radion Health, Inc.	DE	87-1053786	
Radion Re, Inc	CYM		
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.			
Great American Insurance Company *	OH	31-1544320	
American Empire Insurance Company *	OH	31-0501234	16691
American Empire Surplus Lines Insurance Company *	OH	31-0973761	37990
American Signature Underwriters, Inc.	OH	31-0912199	35351
Brothers Property Corporation	OH	31-1463075	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSurance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company *	OH	83-1694393	16618
PLLS Canada Insurance Brokers Inc.	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Westline Industrial, LLC	OH		

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc.	OH	UIP		Ownership	0.00		NO	0
0000		00000	86-3438529	0	0		AFG Real Estate Holding Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	AFG Real Estate Holding Company, LLC	Ownership	65.00	American Financial Group, Inc.	NO	.1
0000		00000	84-4395026	0	0		Bay Bridge Holding Company, LLC	MD	NIA	Great American Insurance Company	Ownership	35.00	American Financial Group, Inc.	NO	.1
0000		00000	27-4078277	0	0										
0000		00000	27-0513333	0	0										
0000		00000	20-4604276	0	0										
0000		00000	84-3355051	0	0										
0000		00000	84-3355051	0	0										
0000		00000	81-3737639	0	0										
0000		00000	84-4574243	0	0										
0000		00000	84-4574243	0	0										
0000		00000	86-3225970	0	0										
0000		00000	84-2654660	0	0										
0000		00000	52-2179330	0	0										
0000		00000	31-0996797	0	0										
0000		00000	31-0828578	0	0										
0000		00000	27-1577326	0	0										
0000		00000	27-2829629	0	0										
0000		00000	41-2112001	0	0										
0000		00000	23-6000765	0	0										
0000		00000	13-6400464	0	0										
0000		00000	46-1665396	0	0										
0000		00000	20-1548213	0	0										
0000		00000	20-1574094	0	0										
0000		00000	46-1852532	0	0										
0000		00000	46-1480078	0	0										
0000		00000	13-6021353	0	0										
0000		00000	76-0080537	0	0										
0000		00000	46-3246684	0	0										
0000		00000	23-6000766	0	0										
0000		00000	98-1073776	0	0										
0000		00000	31-1446308	0	0										
0000		00000	91-1242743	0	0										
0000		00000	91-1508644	0	0										
0000		00000	31-0823725	0	0										
0000		00000	06-1356481	0	0										
0000		00000	34-1017531	0	0										
0000		00000	47-0717079	0	0										
0000		00000	34-1947042	0	0										
0000		00000	20-1246122	0	0										
0000		00000	31-1391777	0	0										
0000		00000	0	0	0										
0000		00000	0	0	0										
0000		00000	31-0686194	0	0										
0000		00000	31-119320	0	0										
0000		00000	31-0728327	0	0										
0000		00000	81-4361220	0	0										
0000		00000	42-1575938	0	0										
0000		00000	80-0333563	0	0										
0000		00000	27-3062314	0	0										
0000		00000	Agricultural Services, LLC					OH	NIA	Great American Holding, Inc.	Ownership	100.00	American Financial Group, Inc.	NO	0

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
..0084	American Financial Group, Inc.	10646	36-4079497	0	0	Great American Contemporary Insurance Company	..OH.. IA..	Great American Holding, Inc.	Great American Contemporary Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	10701	59-1835212	0	0	Bridgefield Employers Insurance Company	..FL.. IA..	Bridgefield Employers Insurance Company	Bridgefield Employers Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	10335	59-3269531	0	0	Bridgefield Casualty Insurance Company	..FL.. IA..	Great American Contemporary Insurance Company	Great American Contemporary Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	22179	95-2801326	0	0	Republic Indemnity Company of America	..CA.. IA..	Republic Indemnity Company of America	Republic Indemnity Company of America	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	43753	31-1054123	0	0	Republic Indemnity Company of California	..CA.. IA..	Great American Holding, Inc.	Great American Holding, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000		0	0	Great American Holding (Europe) Limited	..GBR.. NIA..	Great American Holding (Europe) Limited	Great American Holding (Europe) Limited	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000		0	0	Great American International Insurance (EU)	..IRL.. IA..	Great American Europe Limited	Great American Europe Limited	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	AA-1784136	0	0	Designated Activity Company	..GBR.. IA..	Great American Europe Limited	Great American Europe Limited	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	AA-1120817	0	0	Great American International Insurance (UK) Limited	..GBR.. IA..	Great American Europe Limited	Great American Europe Limited	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	23418	73-0556513	0	0	Mid-Continent Casualty Company	..OH.. RE..	Great American Holding, Inc.	Great American Holding, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	15380	73-1406844	0	0	Mid-Continent Assurance Company	..OH.. IA..	Mid-Continent Casualty Company	Mid-Continent Casualty Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	13794	38-3803661	0	0	Mid-Continent Excess and Surplus Insurance Company	..OH.. IA..	Mid-Continent Casualty Company	Mid-Continent Casualty Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	30-0571535	0	0	Mid-Continent Specialty Insurance Services, Inc.	..OK.. NIA..	Mid-Continent Casualty Company	Mid-Continent Casualty Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	23426	73-0773259	0	0	Oklahoma Surety Company	..OH.. IA..	Mid-Continent Casualty Company	Mid-Continent Casualty Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	34-1607394	0	0	National Interstate Corporation	..OH.. NIA..	Great American Holding, Inc.	Great American Holding, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	34-1899058	0	0	American Highways Insurance Agency, Inc.	..OH.. NIA..	National Interstate Corporation	National Interstate Corporation	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	31-1548235	0	0	Explorer RV Insurance Agency, Inc.	..OH.. NIA..	National Interstate Corporation	National Interstate Corporation	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	98-0191335	0	0	Hudson Indemnity, Ltd.	..CYM.. IA..	National Interstate Corporation	National Interstate Corporation	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	34-1607396	0	0	National Interstate Insurance Agency, Inc.	..OH.. NIA..	National Interstate Corporation	National Interstate Corporation	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	36-4670968	0	0	Commercial For Hire Transportation Purchasing Group	..SC.. NIA..	National Interstate Insurance Agency, Inc.	National Interstate Insurance Company	Management.	0.00	American Financial Group, Inc.	NO.	2	
..0084	American Financial Group, Inc.	32620	34-1607395	0	0	National Interstate Insurance Company	..OH.. IA..	National Interstate Corporation	National Interstate Corporation	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	11051	99-0345306	0	0	National Interstate Insurance Company of Hawaii, Inc.	..OH.. IA..	National Interstate Insurance Company	National Interstate Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	43-1254631	0	0	TransProtection Service Company	..MO.. NIA..	National Interstate Insurance Company	National Interstate Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	41106	95-3623282	0	0	Triumphe Casualty Company	..OH.. IA..	National Interstate Insurance Company	National Interstate Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	21172	86-0114294	0	0	Vanliner Insurance Company	..OH.. IA..	National Interstate Insurance Company	National Interstate Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	20-5546054	0	0	Safety Claims & Litigation Services, LLC	..MT.. NIA..	National Interstate Corporation	National Interstate Corporation	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	46-4570914	0	0	Safety, Claims and Litigation Services, LLC	..OH.. NIA..	National Interstate Corporation	National Interstate Corporation	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	87-1038842	0	0	Radion Insurance Holdings, LLC	..DE.. NIA..	Great American Holding, Inc.	Great American Holding, Inc.	Ownership.	32.00	American Financial Group, Inc.	NO.	0	
..0000		00000	87-1053786	0	0	Radion Health, Inc.	..DE.. NIA..	Radion Insurance Holdings, LLC	Radion Insurance Holdings, LLC	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000		0	0	Radion Re, Inc.	..CYM.. NIA..	Radion Insurance Holdings, LLC	Radion Insurance Holdings, LLC	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	59-1683711	0	0	Summit Consulting, LLC	..FL.. NIA..	Great American Holding, Inc.	Great American Holding, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	59-3385208	0	0	Heritage Summit Healthcare, LLC	..FL.. NIA..	Summit Consulting, LLC	Summit Consulting, LLC	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	16691	31-0501234	0	0	Great American Insurance Company	..OH.. UIP..	American Financial Group, Inc.	American Financial Group, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	37990	31-0973761	0	0	American Empire Insurance Company	..OH.. IA..	Great American Insurance Company	Great American Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0084	American Financial Group, Inc.	35351	31-0912199	0	0	American Empire Surplus Lines Insurance Company	..OH.. IA..	Great American Insurance Company	Great American Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	31-1463075	0	0	American Signature Underwriters, Inc.	..OH.. NIA..	Great American Insurance Company	Great American Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	59-2840291	0	0	Brothers Property Corporation	..OH.. NIA..	Great American Insurance Company	Great American Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	25-1754638	0	0	Brothers Pennsylvania Corporation	..PA.. NIA..	Brothers Property Corporation	Brothers Property Corporation	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	59-2840294	0	0	Brothers Property Management Corporation	..OH.. NIA..	Brothers Property Corporation	Brothers Property Corporation	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	31-1277904	0	0	Crop Managers Insurance Agency, Inc.	..KS.. NIA..	Great American Insurance Company	Great American Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	83-1767590	0	0	CropSurance Agency, LLC	..OH.. NIA..	Great American Insurance Company	Great American Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	31-0589001	0	0	Dempsey & Siders Agency, Inc.	..OH.. NIA..	Great American Insurance Company	Great American Insurance Company	Ownership.	100.00	American Financial Group, Inc.	NO.	0	
..0000		00000	84-2358400	0	0	Human and Social Services Risk Purchasing Group, LLC	..OH.. NIA..	Dempsey & Siders Agency, Inc.	Dempsey & Siders Agency, Inc.	Ownership.	100.00	American Financial Group, Inc.	NO.	0	

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(es)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
.0000		.00000	31-1341668	0	0		Eden Park Insurance Brokers, Inc.	.CA.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0000		.00000				El Aguila, Compania de Seguros, S.A. de C.V.		.MEX.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	YES	0
.0000		.00000	39-1404033	0	0		Farmers Crop Insurance Alliance, Inc.	.KS.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0000		.00000				Foreign Credit Insurance Association		.NY.	.OTH.	Great American Insurance Company	Management	0.00	American Financial Group, Inc.	NO	2
.0000		.00000	81-0814136	0	0		GAI Mexico Holdings, LLC	.DE.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0000		.00000	31-1753938	0	0		GAI Warranty Company	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	YES	0
.0000		.00000	31-1765544	0	0		GAI Warranty Company of Florida	.FL.	.NIA.	GAI Warranty Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0000		.00000	61-1329718	0	0		Global Premier Finance Company	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	26832	95-1542353	0	0		Great American Alliance Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	26344	15-6020948	0	0		Great American Assurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	39896	61-0983091	0	0		Great American Casualty Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	37532	31-0954439	0	0		Great American E & S Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	41858	31-1036473	0	0		Great American Fidelity Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0000		.00000	31-1652643	0	0		Great American Insurance Agency, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	22136	13-5539046	0	0		Great American Insurance Company of New York	.NY.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0000		.00000	31-0856644	0	0		Great American Management Services, Inc.	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	38580	31-1288778	0	0		Great American Protection Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0000		.00000	31-0918893	0	0		Great American Re Inc.	.DE.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	31135	31-1209419	0	0		Great American Security Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	33723	31-1237970	0	0		Great American Spirit Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0084	American Financial Group, Inc.	16618	83-1694393	0	0		Great American Underwriters Insurance Company	.OH.	.IA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0000		.00000	87-1850814	0	0		PLS Canada Insurance Brokers Inc.	.CAN.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0000		.00000	31-1293064	0	0		Professional Risk Brokers, Inc.	.IL.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0
.0000		.00000				Shelter Rock Holdings, LLC	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	
.0000		.00000				Westline Industrial, LLC	.OH.	.NIA.	Great American Insurance Company	Ownership	100.00	American Financial Group, Inc.	NO	0	

12.2

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

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY  
**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire .....	0	0	0.0	0.0
2.1 Allied Lines .....	0	0	0.0	0.0
2.2 Multiple peril crop .....	0	0	0.0	0.0
2.3 Federal flood .....	0	0	0.0	0.0
2.4 Private crop .....	0	0	0.0	0.0
2.5 Private flood .....	0	0	0.0	0.0
3. Farmowners multiple peril .....	0	0	0.0	0.0
4. Homeowners multiple peril .....	0	0	0.0	0.0
5. Commercial multiple peril .....	0	0	0.0	0.0
6. Mortgage guaranty .....	0	0	0.0	0.0
8. Ocean marine .....	0	0	0.0	0.0
9. Inland marine .....	3,373,796	1,189,166	35.2	23.4
10. Financial guaranty .....	0	0	0.0	0.0
11.1 Medical professional liability - occurrence .....	0	0	0.0	0.0
11.2 Medical professional liability - claims-made .....	0	0	0.0	0.0
12. Earthquake .....	0	0	0.0	0.0
13.1 Comprehensive (hospital and medical) individual .....	0	0	0.0	0.0
13.2 Comprehensive (hospital and medical) group .....	0	0	0.0	0.0
14. Credit accident and health .....	0	0	0.0	0.0
15.1 Vision only .....	0	0	0.0	0.0
15.2 Dental only .....	0	0	0.0	0.0
15.3 Disability income .....	0	0	0.0	0.0
15.4 Medicare supplement .....	0	0	0.0	0.0
15.5 Medicaid Title XIX .....	0	0	0.0	0.0
15.6 Medicare Title XVIII .....	0	0	0.0	0.0
15.7 Long-term care .....	0	0	0.0	0.0
15.8 Federal employees health benefits plan .....	0	0	0.0	0.0
15.9 Other health .....	0	0	0.0	0.0
16. Workers' compensation .....	0	15,562	0.0	0.0
17.1 Other liability - occurrence .....	14,364,191	922,885	6.4	16.1
17.2 Other liability - claims-made .....	5,750,403	1,089,922	19.0	3.1
17.3 Excess workers' compensation .....	0	0	0.0	0.0
18.1 Products liability - occurrence .....	6,195,176	3,945,037	63.7	198.3
18.2 Products liability - claims-made .....	0	0	0.0	0.0
19.1 Private passenger auto no-fault (personal injury protection) .....	0	0	0.0	0.0
19.2 Other private passenger auto liability .....	0	0	0.0	0.0
19.3 Commercial auto no-fault (personal injury protection) .....	11,703	(1,395)	(11.9)	(73.5)
19.4 Other commercial auto liability .....	3,235,989	456,609	14.1	63.1
21.1 Private passenger auto physical damage .....	0	.498	0.0	0.0
21.2 Commercial auto physical damage .....	888,619	275,146	31.0	38.6
22. Aircraft (all perils) .....	0	0	0.0	0.0
23. Fidelity .....	0	0	0.0	0.0
24. Surety .....	1,713,782	(5,128)	(0.3)	(1.5)
26. Burglary and theft .....	0	0	0.0	0.0
27. Boiler and machinery .....	0	0	0.0	0.0
28. Credit .....	0	0	0.0	0.0
29. International .....	0	0	0.0	0.0
30. Warranty .....	0	0	0.0	0.0
31. Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business .....	0	0	0.0	0.0
35. Totals .....	35,533,659	7,888,302	22.2	49.0
<b>DETAILS OF WRITE-INS</b>				
3401. ....				
3402. ....				
3403. ....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0.0	0.0

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY  
**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire .....	0	0	0
2.1 Allied Lines .....	0	0	0
2.2 Multiple peril crop .....	0	0	0
2.3 Federal flood .....	0	0	0
2.4 Private crop .....	0	0	0
2.5 Private flood .....	0	0	0
3. Farmowners multiple peril .....	0	0	0
4. Homeowners multiple peril .....	0	0	0
5. Commercial multiple peril .....	0	0	0
6. Mortgage guaranty .....	0	0	0
8. Ocean marine .....	0	0	0
9. Inland marine .....	3,857,989	3,857,989	3,075,648
10. Financial guaranty .....	0	0	0
11.1 Medical professional liability - occurrence .....	0	0	0
11.2 Medical professional liability - claims-made .....	0	0	0
12. Earthquake .....	0	0	0
13.1 Comprehensive (hospital and medical) individual .....	0	0	0
13.2 Comprehensive (hospital and medical) group .....	0	0	0
14. Credit accident and health .....	0	0	0
15.1 Vision only .....	0	0	0
15.2 Dental only .....	0	0	0
15.3 Disability income .....	0	0	0
15.4 Medicare supplement .....	0	0	0
15.5 Medicaid Title XIX .....	0	0	0
15.6 Medicare Title XVIII .....	0	0	0
15.7 Long-term care .....	0	0	0
15.8 Federal employees health benefits plan .....	0	0	0
15.9 Other health .....	0	0	0
16. Workers' compensation .....	0	0	0
17.1 Other liability - occurrence .....	16,215,367	16,215,367	14,479,189
17.2 Other liability - claims-made .....	6,478,409	6,478,409	6,086,282
17.3 Excess workers' compensation .....	0	0	0
18.1 Products liability - occurrence .....	7,731,073	7,731,073	6,698,591
18.2 Products liability - claims-made .....	0	0	0
19.1 Private passenger auto no-fault (personal injury protection) .....	0	0	0
19.2 Other private passenger auto liability .....	0	0	0
19.3 Commercial auto no-fault (personal injury protection) .....	8,058	8,058	190
19.4 Other commercial auto liability .....	2,296,546	2,296,546	1,937,474
21.1 Private passenger auto physical damage .....	0	0	0
21.2 Commercial auto physical damage .....	724,128	724,128	718,383
22. Aircraft (all perils) .....	0	0	0
23. Fidelity .....	0	0	0
24. Surety .....	2,257,852	2,257,852	1,174,024
26. Burglary and theft .....	0	0	0
27. Boiler and machinery .....	0	0	0
28. Credit .....	0	0	0
29. International .....	0	0	0
30. Warranty .....	0	0	0
31. Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business .....	0	0	0
35. Totals .....	39,569,422	39,569,422	34,169,781
<b>DETAILS OF WRITE-INS</b>			
3401. ....			
3402. ....			
3403. ....			
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

**PART 3 (000 omitted)**

## LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior .....	112,481	97,505	209,986	13,154	1,198	14,351	101,963	8,962	88,754	199,679	2,636	1,409	4,044
2. 2020 .....	15,435	23,753	39,188	806	(6)	800	14,459	582	22,503	37,544	(170)	(674)	(844)
3. Subtotals 2020 + Prior .....	127,916	121,258	249,174	13,959	1,192	15,151	116,422	9,544	111,257	237,223	2,465	735	3,200
4. 2021 .....	13,852	45,539	59,391	1,560	460	2,020	13,373	1,663	39,102	54,138	1,081	(4,314)	(3,233)
5. Subtotals 2021 + Prior .....	141,768	166,797	308,565	15,519	1,652	17,171	129,795	11,207	150,359	291,361	3,546	(3,579)	(33)
6. 2022 .....	XXX	XXX	XXX	XXX	857	857	XXX	1,659	16,438	18,097	XXX	XXX	XXX
7. Totals .....	141,768	166,797	308,565	15,519	2,509	18,028	129,795	12,866	166,797	309,458	3,546	(3,579)	(33)
8. Prior Year-End Surplus As Regards Policyholders	265,511										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 2.5	2. (2.1)	3. 0.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.0

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**AUGUST FILING**

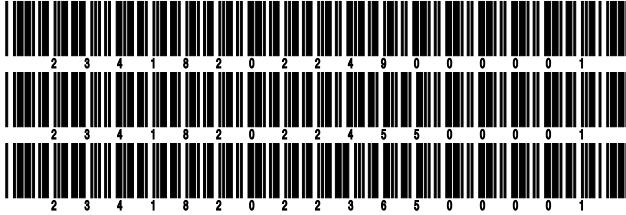
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
---	-----

Explanations:

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

Bar Codes:

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



STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other Receivable .....	154	0	154	0
2597. Summary of remaining write-ins for Line 25 from overflow page	154	0	154	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Credit Card Accrual .....	2,650	0
2505. Fees Payable .....	10,495	0
2506. Unclaimed/Escheat .....	41,961	0
2507. Lease Liability .....	60,729	0
2508. Payroll Clearing .....	8,930	0
2597. Summary of remaining write-ins for Line 25 from overflow page	124,765	0

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE****SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**NONE****SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	43,931	43,931
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	0	0
2.2 Additional investment made after acquisition .....	0	0
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	0	0
5. Unrealized valuation increase (decrease) .....	0	0
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	0	0
8. Deduct amortization of premium and depreciation .....	0	0
9. Total foreign exchange change in book/adjusted carrying value .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	43,931	43,931
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	43,931	43,931

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	459,000,299	441,484,734
2. Cost of bonds and stocks acquired .....	101,986,899	129,509,674
3. Accrual of discount .....	228,500	844,750
4. Unrealized valuation increase (decrease) .....	(1,979,263)	1,391,358
5. Total gain (loss) on disposals .....	1,903	450,337
6. Deduct consideration for bonds and stocks disposed of .....	26,929,514	114,287,233
7. Deduct amortization of premium .....	188,513	588,920
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	0	195,600
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	532,120,311	459,000,299
12. Deduct total nonadmitted amounts .....	100,000	100,000
13. Statement value at end of current period (Line 11 minus Line 12) .....	532,020,311	458,900,299

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	322,891,424	75,877,781	23,771,102	(5,262,477)	369,735,627	0	0	322,891,424
2. NAIC 2 (a) .....	48,957,225	25,967,098	2,100,784	(12,686)	72,810,853	0	0	48,957,225
3. NAIC 3 (a) .....	2,892,100	142,019	1,025,345	(391,172)	1,617,602	0	0	2,892,100
4. NAIC 4 (a) .....	689,097	0	30,380	(54,672)	604,044	0	0	689,097
5. NAIC 5 (a) .....	0	0	0	0	0	0	0	0
6. NAIC 6 (a) .....	0	0	0	5,685,263	5,685,263	0	0	0
7. Total Bonds .....	375,429,845	101,986,899	26,927,611	(35,743)	450,453,390	0	0	375,429,845
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	23,883,580	0	0	(1,788,814)	22,094,766	0	0	23,883,580
10. NAIC 3 .....	2,725,963	0	0	154,444	2,880,406	0	0	2,725,963
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	26,609,543	0	0	(1,634,370)	24,975,172	0	0	26,609,543
15. Total Bonds and Preferred Stock .....	402,039,388	101,986,899	26,927,611	(1,670,113)	475,428,562	0	0	402,039,388

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ .....0 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

SI02

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Purchase xx	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals					

**NONE****SCHEDULE DA - VERIFICATION**

Short-Term Investments

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

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

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

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

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

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

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	76,280,881	141,246,447
2. Cost of cash equivalents acquired	19,115,963	108,924,582
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	85,550,194	173,890,148
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,846,650	76,280,881
11. Deduct total nonadmitted amounts	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>9,846,650</b>	<b>76,280,881</b>

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

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

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

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

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

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

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
05072L-AA-3	AUDAX 3 A - CDO .....	C.	.01/05/2022	Amherst Securities Group LLC .....	2,005,000		.2,000,000	.7,643	1.A FE .....
072917-AC-1	BXCOMM 221 A2 - CDO .....		.02/10/2022	SO AMERICAS SECURITIES, LLC .....	2,500,000		.2,500,000	.0	1.A FE .....
07336F-AA-4	BVINV 221N3 A1 - CMO/RMBS .....		.02/17/2022	Bank of America Merrill Lynch .....	1,708,837		.1,737,616	.3,475	1.A FE .....
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS .....		.02/10/2022	BANC OF AMERICA/FIXED INCOME .....	.0		.0	.0	.0
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS .....		.02/10/2022	BANC OF AMERICA/FIXED INCOME .....	4,446,422		.4,624,915	.4,211	1.A FE .....
09261H-AS-6	BLACKSTONE PRIVATE CREDIT FUND .....		.03/17/2022	CITIGROUP .....	1,997,180		.2,000,000	.0	2.C FE .....
10560F-AA-6	BRAVO 22NQ1 A1 - CMO/RMBS .....		.03/15/2022	BARCLAYS CAPITAL INC FIXED INC .....	1,998,467		.2,000,000	.9,266	1.A FE .....
12510H-AP-5	CARS DB4 LP - NET LEASE MORTGAGE NOTES .....		.03/08/2022	GOLDMAN .....	2,999,740		.3,000,000	.0	1.A FE .....
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS .....		.02/14/2022	NOMURA SECURITIES/FIXED INCOME .....	1,893,644		.2,000,000	.0	1.A FE .....
12544D-AG-4	CIHL 2007-14 A7 - CMO/RMBS .....		.01/13/2022	CREDIT SUISSE .....	.22,178		.37,626	.75	1.D FM .....
12545E-AK-2	CIHL 2007-J2 249 - CMO/RMBS .....		.01/13/2022	CREDIT SUISSE .....	161,541		.485,674	.844	1.D FM .....
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS .....		.02/22/2022	CANTOR FITZGERALD + CO. .....	1,999,983		.2,000,000	.4,801	1.F FE .....
126410-CZ-3	CSMC 2009-7R 134 - CMO/RMBS .....		.01/01/2022	CREDIT SUISSE .....	.0		.68	.0	1.F FM .....
12659Y-AA-2	COLT 223 A1 - CMO/RMBS .....		.03/17/2022	GOLDMAN .....	999,990		.1,000,000	.2,384	1.A FE .....
17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS .....		.01/21/2022	CANTOR FITZGERALD + CO. .....	1,499,989		.1,500,000	.3,258	1.F FE .....
17309B-AB-3	CMLTI 2006-WF2 A2C - RMBS .....		.01/13/2022	CREDIT SUISSE .....	.93,112		.335,785	.224	1.D FM .....
26209X-AA-9	HONK 201 A2 - RMBS .....		.02/23/2022	BARCLAYS CAPITAL INC FIXED INC .....	975,458		.985,000	.3,626	2.C FE .....
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS .....		.01/27/2022	Bank of America Merrill Lynch .....	928,898		.953,021	.1,985	1.A FE .....
34963V-AA-3	FCO 17 A - CDO .....	C.	.01/21/2022	DEUTSCHE BANK SECURITIES, INC. .....	500,000		.500,000	.0	1.A FE .....
42806M-AS-8	HERTZ 223 A - ABS .....		.03/25/2022	BARCLAYS CAPITAL INC FIXED INC .....	999,996		.1,000,000	.0	1.A FE .....
46592K-AC-6	JPMIT 2021-3 A3 - CMO/RMBS .....		.01/10/2022	WELLS FARGO SECURITIES LLC .....	1,196,905		.1,216,676	.845	1.A FE .....
466247-ZP-1	JPMIT 2005-S2 A2 - CMO/RMBS .....		.01/13/2022	CREDIT SUISSE .....	.48,245		.107,800	.207	1.D FM .....
46630W-AL-4	JPMIT 2007-S2 111 - CMO/RMBS .....		.01/13/2022	CREDIT SUISSE .....	.103,242		.394,679	.804	1.D FM .....
46630W-AL-4	JPMIT 2007-S2 111 - CMO/RMBS .....		.01/13/2022	CREDIT SUISSE .....	.142,019		.188,150	.362	3.B FM .....
466365-AD-5	JACK 221 A21 - RMBS .....		.02/02/2022	GUGGENHEIM .....	1,500,000		.1,500,000	.0	2.B FE .....
46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS .....		.02/10/2022	J P MORGAN SECURITIES .....	9,303,210		.9,692,421	.8,750	1.A FE .....
47760Q-AC-7	JIMMY JOHNS FUNDING LLC - ABS .....		.03/09/2022	BARCLAYS CAPITAL INC FIXED INC .....	5,000,000		.5,000,000	.0	2.B FE .....
50203V-AC-5	LJVI 1 A2 - CDO .....		.03/10/2022	DEUTSCHE BANK SECURITIES, INC. .....	3,000,000		.3,000,000	.0	1.A FE .....
55284P-AC-9	MFRA 22NQ1 A1 - CMO/RMBS .....		.03/21/2022	CREDIT SUISSE SECURITIES (USA) .....	1,999,994		.2,000,000	.5,254	1.A FE .....
55903V-AG-8	MAGALLANES INC .....		.03/09/2022	GOLDMAN .....	10,000,000		.10,000,000	.0	2.C FE .....
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS .....		.02/10/2022	Amherst Securities Group LLC .....	4,901,733		.4,951,246	.5,364	1.A FE .....
58549J-AK-0	MELLO 22INV2 A4 - CMO/RMBS .....		.03/14/2022	JP Morgan .....	1,971,563		.2,000,000	.5,000	1.A FE .....
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS .....		.02/09/2022	J P MORGAN SECURITIES .....	.6		.-(8,439)	.6	1.A FE .....
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS .....		.02/09/2022	J P MORGAN SECURITIES .....	1,908,907		.1,982,751	.1,377	1.A FE .....
61034J-AC-4	MCMIL 13 A2 - CDO .....		.02/09/2022	DEUTSCHE BANK SECURITIES, INC. .....	1,000,000		.1,000,000	.0	1.A FE .....
61754P-AA-2	MSM 2007-8XS A1 - RMBS .....		.01/13/2022	CREDIT SUISSE .....	.575,129		.971,338	.1,862	1.D FM .....
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS .....		.01/27/2022	CANTOR FITZGERALD + CO. .....	1,744,933		.1,790,249	.3,730	1.A FE .....
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS .....		.03/01/2022	CANTOR FITZGERALD + CO. .....	.0		.-(21,309)	.0	1.A FE .....
68389X-BN-4	ORACLE CORP .....		.01/18/2022	BARCLAYS CAPITAL INC FIXED INC .....	1,030,670		.1,000,000	.5,868	2.A FE .....
69546M-AA-5	PAID 221 A - ABS .....		.01/26/2022	CANTOR FITZGERALD + CO. .....	2,000,000		.2,000,000	.0	1.G FE .....
74938F-AA-6	RCKT 221 A1 - CMO/RMBS .....		.01/10/2022	Bank of America Merrill Lynch .....	1,959,688		.2,000,000	.2,361	1.A FE .....
74938W-AB-7	RCKT 222 A2 - CMO/RMBS .....		.02/17/2022	MORGAN STANLEY CO .....	1,418,672		.1,500,000	.2,396	1.A FE .....
74939K-AA-4	RCKT 216 A1 - CMO/RMBS .....		.01/06/2022	CANTOR FITZGERALD + CO. .....	1,975,000		.2,000,000	.1,250	1.A FE .....
74981C-AA-9	RUN 22NQ1 A1 - CMO/RMBS .....		.03/29/2022	BARCLAYS CAPITAL INC FIXED INC .....	.992,088		.1,000,000	.3,333	1.A FE .....
81749C-AA-7	SEMT 221 A1 - CMO/RMBS .....		.01/19/2022	MORGAN STANLEY CO .....	.974,688		.1,000,000	.1,736	1.A FE .....
89214P-DD-8	TOWNE BANK .....		.02/02/2022	PIPR .....	.0		.1,000,000	.0	2.A FE .....
89616Q-AA-9	TCN 22SF1 A - CMBS .....		.03/23/2022	Bank of America Merrill Lynch .....	.999,996		.1,000,000	.0	1.A FE .....
90354T-AC-3	UIM 2021-INV2 A3 - CMO/RMBS .....		.02/04/2022	BANC OF AMERICA/FIXED INCOME .....	1,400,946		.1,445,205	.703	1.A FE .....
90355R-AC-6	UIMMT-21INV3-A3 - CMO/RMBS .....		.02/04/2022	BANC OF AMERICA/FIXED INCOME .....	2,849,654		.2,942,053	.1,430	1.A FE .....
91823A-AU-5	VBTEL 2022-1 C21 - RMBS .....		.02/18/2022	BARCLAYS CAPITAL INC FIXED INC .....	1,000,000		.1,000,000	.0	1.F FE .....
92538G-AA-0	VERUS 218 A1 - CMO/RMBS .....		.02/10/2022	BARCLAYS CAPITAL INC .....	2,349,300		.2,401,456	.1,582	1.A FE .....
92538U-AA-9	VERUS 223 A1 - CMO/RMBS .....		.03/22/2022	CREDIT SUISSE SECURITIES (USA) .....	1,994,746		.2,000,000	.5,277	1.A FE .....
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC .....		.03/14/2022	BARCLAYS CAPITAL INC FIXED INC .....	1,463,790		.1,500,000	.7,092	2.C FE .....
9503H-AA-7	WIFMBS 221 A1 - CMO/RMBS .....		.01/13/2022	WELLS FARGO SECURITIES LLC .....	2,452,344		.2,500,000	.4,514	1.A FE .....
950810-AA-9	WESBANCO INC .....		.03/18/2022	Stifel, Nicolaus & Co., Inc. .....	3,000,000		.3,000,000	.0	2.B FE .....
96034J-AA-4	WESTR 221 A - RMBS .....		.01/14/2022	Amherst Securities Group LLC .....	.998,998		.1,000,000	.0	1.A FE .....

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					101,986,899	104,713,983		112,846	XXX
2509999997. Total - Bonds - Part 3					101,986,899	104,713,983		112,846	XXX
2509999998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds					101,986,899	104,713,983		112,846	XXX
4509999997. Total - Preferred Stocks - Part 3					0	XXX		0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX		0	XXX
5989999997. Total - Common Stocks - Part 3					0	XXX		0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX		0	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX		0	XXX
6009999999 - Totals					101,986,899	XXX		112,846	XXX

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.68609T-DM-7	OREGON ST	..	03/01/2022	Direct	..	25,000	25,000	26,916	25,031	0	(31)	0	(31)	0	25,000	0	0	0	0	14	.12/01/2048	1.B FE
.68609T-HV-3	OREGON ST	..	03/01/2022	Direct	..	40,000	40,000	42,261	40,036	0	(36)	0	(36)	0	40,000	0	0	0	0	.67	.06/01/2049	1.B FE
<b>0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>					65,000	65,000	69,177	65,067	0	(67)	0	(67)	0	65,000	0	0	0	0	81	XXX	XXX	
.041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M	..	03/01/2022	Paydown	..	20,636	20,636	20,636	20,636	0	0	0	0	0	20,636	0	0	0	0	.95	.07/01/2043	1.B FE
.196479-2D-0	COLORADO HSG & FIN AUTH	..	03/01/2022	Direct	..	70,000	70,000	73,968	70,083	0	(83)	0	(83)	0	70,000	0	0	0	0	.33	.05/01/2049	1.A FE
.196479-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG	..	03/01/2022	Paydown	..	3,857	3,858	3,858	3,858	0	(1)	0	(1)	0	3,857	0	0	0	0	.20	.02/01/2044	1.B FE
.207750-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	..	02/22/2022	Direct	..	150,000	150,000	157,952	150,115	0	(115)	0	(115)	0	150,000	0	0	0	0	.185	.11/15/2039	1.A FE
.207750-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	..	02/22/2022	Direct	..	5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	.0	.11/15/2037	1.A FE
.296122-US-1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA	..	03/01/2022	Paydown	..	73,689	73,689	73,689	73,689	0	0	0	0	0	73,689	0	0	0	0	.210	.08/01/2044	1.A FE
.3133N3-U9-3	FH RE6008 - RMBS	..	03/01/2022	Paydown	..	28,052	28,052	28,378	28,378	0	(326)	0	(326)	0	28,052	0	0	0	0	.153	.11/01/2049	1.A
.3133N3-VG-6	FH RE6015 - RMBS	..	03/01/2022	Paydown	..	38,003	38,003	38,555	38,397	0	(395)	0	(395)	0	38,003	0	0	0	0	.210	.09/01/2049	1.A
.31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR	..	01/18/2022	Call @ 100.00	..	5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	.192	.05/15/2027	1.A
.31350A-BR-8	FEDMPH 15MC034 A - CMBS	..	01/18/2022	Call @ 100.00	..	5,000	5,000	5,138	5,000	0	0	0	0	0	5,000	0	0	0	0	.17	.04/15/2025	1.A
.31397P-PP-9	FHM M012 A43 - CMBS	..	02/01/2022	Paydown	..	270,749	270,755	270,755	270,755	0	(6)	0	(6)	0	270,749	0	0	0	0	.770	.08/15/2051	1.A
.31397P-PP-9	FHM M012 A43 - CMBS	..	03/01/2022	Paydown	..	76,979	76,979	76,979	76,979	0	0	0	0	0	76,979	0	0	0	0	.510	.08/15/2051	1.B FE
.31397P-PV-6	FHM M012 A31 - CMBS	..	02/01/2022	Paydown	..	203,061	203,066	202,894	202,894	0	167	0	167	0	203,061	0	0	0	0	.545	.08/15/2051	1.A
.31397P-PV-6	FHM M012 A31 - CMBS	..	03/01/2022	Paydown	..	57,734	57,734	57,734	57,734	0	49	0	49	0	57,734	0	0	0	0	.361	.08/15/2051	1.B FE
.31400B-N5-3	FN CA4011 - RMBS	..	03/01/2022	Paydown	..	84,404	84,404	85,723	85,297	0	(893)	0	(893)	0	84,404	0	0	0	0	.522	.08/01/2049	1.A
.34074M-SJ-1	FLORIDA HSG FIN CORP REV	..	01/03/2022	Direct	..	165,000	165,000	174,438	165,005	0	(5)	0	(5)	0	165,000	0	0	0	0	.3,506	.01/01/2050	1.A FE
.373539-GQ-3	GEORGIA ST HSG & FIN AUTH REV	..	02/01/2022	Call @ 100.00	..	375,000	375,000	375,000	374,987	0	0	0	0	0	374,987	0	0	0	0	.855	.02/01/2032	1.A FE
.45129Y-S6-4	IDAHO HSG & FIN ASN SINGLE FAMILY MTG R	..	01/03/2022	Direct	..	30,000	30,000	33,315	30,001	0	(1)	0	(1)	0	30,000	0	0	0	0	.600	.01/01/2050	1.B FE
.45201Y-R3-3	ILLINOIS HSG DEV AUTH REV	..	01/03/2022	Direct	..	130,000	130,000	139,482	130,005	0	(5)	0	(5)	0	130,000	0	0	0	0	.141	.10/01/2048	1.A FE
.45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - MBS	..	03/01/2022	Paydown	..	96,682	96,682	92,814	93,633	0	3,049	0	3,049	0	96,682	0	0	0	0	.450	.01/01/2043	1.A FE
.45203L-CD-3	ILLINOIS ST HSG DEV MULTIFAMILY HSG RE	..	03/01/2022	Paydown	..	2,180	2,180	2,180	2,180	0	0	0	0	0	2,180	0	0	0	0	.11	.07/01/2032	1.A FE
.45505T-QP-0	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F	..	01/03/2022	Direct	..	20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	0	.285	.07/01/2031	1.A FE
.54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	..	03/01/2022	Paydown	..	41,417	41,417	41,417	41,417	0	0	0	0	0	41,417	0	0	0	0	.159	.12/01/2038	1.A FE
.57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	..	03/01/2022	Paydown	..	14,404	14,404	14,404	14,404	0	0	0	0	0	14,404	0	0	0	0	.72	.07/01/2043	1.A FE
.57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	..	03/01/2022	Call @ 100.00	..	2,630	2,630	2,630	2,630	0	0	0	0	0	2,630	0	0	0	0	.17	.11/01/2058	1.A FE
.57419R-LB-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	..	01/14/2022	Call @ 100.00	..	55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	0	.89	.09/01/2048	1.C FE
.57587A-AB-1	MASSACHUSETTS ST HSG FIN AGY HSG REV	..	01/24/2022	Direct	..	160,000	160,000	168,797	160,056	0	(56)	0	(56)	0	160,000	0	0	0	0	.112	.12/01/2048	1.B FE
.57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV	..	01/24/2022	Direct	..	275,000	275,000	294,745	275,047	0	(47)	0	(47)	0	275,000	0	0	0	0	.326	.06/01/2039	1.B FE
.594654-QM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M	..	01/01/2022	Adjustment	..	0	0	0	0	0	0	0	0	0	0	0	0	0	.0	.02/01/2048	1.C FE	
.604160-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	03/01/2022	Paydown	..	26,331	26,331	26,331	26,331	0	0	0	0	0	26,331	0	0	0	0	.155	.11/01/2044	1.A FE
.604160-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	03/01/2022	Paydown	..	68,723	68,723	68,723	68,723	0	0	0	0	0	68,723	0	0	0	0	.239	.02/01/2045	1.A FE
.604160-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	03/01/2022	Paydown	..	33,259	33,259	33,259	33,259	0	0	0	0	0	33,259	0	0	0	0	.159	.04/01/2045	1.A FE
.604160-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	..	03/09/2022	Paydown	..	62,942	62,942	62,942	62,942	0	0	0	0	0	62,942	0	0	0	0	.277	.12/01/2051	1.A FE
.604165-BU-3	MINNESOTA ST HSG FIN AGY	..	03/01/2022	Call @ 100.00	..	25,000	25,000	26,259	25,020	0	(20)	0	(20)	0	25,000	0	0	0	0	.383	.01/01/2031	1.B FE
.604165-ID-8	MINNESOTA ST HSG FIN AGY	..	03/01/2022	Direct	..	30,000	30,000	32,264	30,041	0	(41)	0	(41)	0	30,000	0	0	0	0	.603	.01/01/2048	1.B FE
.605350-LY-4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	..	01/03/2022	Paydown	..	236,807	236,807	236,807	236,807	0	0	0	0	0	236,807	0	0	0	0	.962	.12/01/2032	1.A FE
.605350-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	..	03/01/2022	Paydown	..</td																	

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22				
										11	12	13	14	15											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol					
.649201-JJ-2	NEW MEXICO MTG FIN AUTH		.01/03/2022	Direct		.65,000	.65,000	.70,012	.65,003	0	(.3)	0	(.3)	0	.65,000	0	0	0	0	0	.1,138				
.649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.01/04/2022	Direct		15,000	15,000	.15,880	.15,000	0	0	0	0	0	.15,000	0	0	0	0	0	.15				
.649883-HG-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.01/04/2022	Call @ 100.00		.95,000	.95,000	.100,244	.95,003	0	(.3)	0	(.3)	0	.95,000	0	0	0	0	0	.91				
.649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.01/04/2022	Call @ 100.00		10,000	10,000	.10,340	.10,050	0	0	0	0	0	.10,049	0	(.49)	(.49)	0	0	.6				
.64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.01/04/2022	Direct		35,000	35,000	.37,674	.35,002	0	(.2)	0	(.2)	0	.35,000	0	0	0	0	0	.13				
.658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.03/01/2022	Direct		.50,000	.50,000	.50,000	.50,000	0	0	0	0	0	.50,000	0	0	0	0	0	.962				
.658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.02/01/2022	Direct		.65,000	.65,000	.70,606	.65,043	0	(.43)	0	(.43)	0	.65,000	0	0	0	0	0	.1,328				
.658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.02/01/2022	Direct		.80,000	.80,000	.84,550	.80,040	0	(.40)	0	(.40)	0	.80,000	0	0	0	0	0	.1,732				
.658909-HH-9	NORTH DAKOTA ST HSG FIN AGY		.01/03/2022	Direct		.155,000	.155,000	.167,938	.155,005	0	(.5)	0	(.5)	0	.155,000	0	0	0	0	0	.3,100				
.677560-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.03/01/2022	Paydown		.21,636	.21,636	.21,636	.21,636	0	0	0	0	0	.21,636	0	0	0	0	0	.86				
.677560-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.03/01/2022	Paydown		.30,176	.30,176	.30,176	.30,176	0	0	0	0	0	.30,176	0	0	0	0	0	.98				
.677560-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.03/01/2022	Paydown		.87,054	.87,054	.87,054	.87,054	0	0	0	0	0	.87,054	0	0	0	0	0	.281				
.677560-WE-3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.03/01/2022	Call @ 100.00		.135,000	.135,000	.135,000	.135,000	0	0	0	0	0	.135,000	0	0	0	0	0	.2,295				
.686087-VV-6	OREGON ST HSG & CMINTY SVCS DEPT MTG REV		.01/03/2022	Direct		15,000	15,000	.15,000	.15,000	0	0	0	0	0	.15,000	0	0	0	0	0	.259				
.837120-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.01/03/2022	Direct		.50,000	.50,000	.54,905	.50,002	0	(.2)	0	(.2)	0	.50,000	0	0	0	0	0	.938				
.837120-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.01/03/2022	Direct		.20,000	.20,000	.20,755	.20,000	0	0	0	0	0	.20,000	0	0	0	0	0	.400				
.837120-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.01/03/2022	Direct		.15,000	.15,000	.16,328	.15,001	0	(.1)	0	(.1)	0	.15,000	0	0	0	0	0	.300				
.837120-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.01/03/2022	Direct		.60,000	.60,000	.60,000	.60,000	0	0	0	0	0	.60,000	0	0	0	0	0	.1,020				
.83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH		.01/03/2022	Direct		.70,000	.70,000	.74,383	.70,002	0	(.2)	0	(.2)	0	.70,000	0	0	0	0	0	.69				
.88045R-B7-6	TENNESSEE HSG DEV AGY		.03/01/2022	Call @ 100.00		.40,000	.40,000	.42,584	.40,016	0	(.16)	0	(.16)	0	.40,000	0	0	0	0	0	.708				
.880461-G9-3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		.03/01/2022	Direct		.60,000	.60,000	.65,147	.60,048	0	(.48)	0	(.48)	0	.60,000	0	0	0	0	0	.1,056				
.880461-NL-8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		.03/01/2022	Direct		.35,000	.35,000	.37,704	.35,049	0	(.49)	0	(.49)	0	.35,000	0	0	0	0	0	.708				
.880461-NP-9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		.02/01/2022	Direct		.30,000	.30,000	.32,523	.30,016	0	(.16)	0	(.16)	0	.30,000	0	0	0	0	0	.606				
.880461-PS-1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		.03/01/2022	Direct		.60,000	.60,000	.60,000	.60,000	0	0	0	0	0	.60,000	0	0	0	0	0	.1,110				
.880461-03-5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		.02/01/2022	Direct		.35,000	.35,000	.38,009	.35,021	0	(.21)	0	(.21)	0	.35,000	0	0	0	0	0	.660				
.88275F-NV-7	TEXAS ST DEPT HSG & CMINTY AFFAIRS SINGLE		.03/01/2022	Call @ 100.00		.55,000	.55,000	.54,998	.55,000	0	0	0	0	0	.55,000	0	0	0	0	0	.490				
.88275F-PA-1	TEXAS ST DEPT HSG & CMINTY AFFAIRS SINGLE		.03/01/2022	Paydown		.69,415	.69,415	.69,415	.69,415	0	0	0	0	0	.69,415	0	0	0	0	0	.152				
.88275F-RD-3	TEXAS ST DEPT HSG & CMINTY AFFAIRS SINGLE		.03/01/2022	Direct		.40,000	.40,000	.44,471	.40,087	0	(.87)	0	(.87)	0	.40,000	0	0	0	0	0	.414				
.91743P-AK-1	UTAH HSG CORP - MBS		.03/01/2022	Paydown		.7,317	.7,317	.7,778	.7,693	0	(.461)	0	(.461)	0	.7,317	0	0	0	0	0	.43				
.92812V-MA-1	VIRGINIA ST HSG DEV AUTH - MBS		.03/01/2022	Paydown		.30,813	.30,813	.30,804	.30,804	0	9	0	9	0	.30,813	0	0	0	0	0	.145				
.93978T-XF-1	WASHINGTON ST HSG FIN COMM		.03/01/2022	Call @ 100.00		.120,000	.120,000	.128,831	.120,114	0	(.114)	0	(.114)	0	.120,000	0	0	0	0	0	.97				
.97869Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV HOME 0		.03/01/2022	Direct		.95,000	.95,000	.101,422	.95,153	0	(.153)	0	(.153)	0	.95,000	0	0	0	0	0	.1,900				
0909999999. Subtotal - Bonds - U.S. Special Revenues										5,953,653	5,953,666	6,123,783	5,951,773	0	552	0	552	0	5,952,325	0	1,328	1,328	44,208	XXX	XXX
.00443P-AA-7	ACE 2007-HE2 A1 - RMBS		.03/25/2022	Paydown		.14,970	.14,970	.12,016	.2,954	0	2,954	0	2,954	0	.14,970	0	0	0	0	0	.6				
.038413-AA-8	AFIT 2020-A-A - ABS		.03/17/2022	Paydown		.71,643	.71,643	.71,630	.71,631	0	.12	0	.12	0	.71,643	0	0	0	0	0	.222				
.04544N-AD-6	ABSE 2006-HE6 A4 - RMBS		.03/25/2022	Paydown		.61,502	.61,502	.51,661	.60,607	0	.895	0	.895	0	.61,502	0	0	0	0	0	.26				
.05492Q-AA-4	B2D 2020-FL5 A - CDO	C.....	.03/18/2022	Paydown		.360,182	.360,182	.352,304	.357,105	0	3,078	0	3,078	0	.360,182	0	0	0	0	0	.1,170				
.05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		.03/25/2022	Paydown		.37,874	.37,874	.35,916	.37,492	0	.299	0	.299	0	.37,874	0	0	0	0	0	.23				
.05579H-AE-2	BNZ INTERNATIONAL FUNDING LTD (LONDON BR	C.....	.02/21/2022	Maturity @ 100.00		2,000,000	2,000,000	.1,996,480	.1,999,898	0	102	0	102	0	2,000,000	0	0	0	0	0	.29,000				
.05587T-AA-4	BSPT 2019-FL5 A - CMBS	C.....	.03/15/2022	Paydown		.158,543	.158,543	.158,543	.158,543	0	0	0	0	0	.158,543	0	0	0	0	0	.206				
.05601G-AA-4	BPCRE 21FL1 A - CDO	C.....	.03/15/2022	Paydown		.484,945	.484,945	.484,945	.484,945	0	0	0	0	0	.484,945	0	0	0	0	0	.1,080				
.059522-AA-0	BAFC 2007-C 6A1 - RMBS		.03/21/2022	Paydown		.3,279	.3,279	.2,820	.3,094	0	184	0	184	0	.3,279	0	0	0	0	0	.3				
.07336F-AA-4	BVIN 22INV3 A1 - CMO/RMBS		.03/01/2022	Paydown		.6,316	.6,316	.6,211	.0	0	105	0	105	0	.6,316	0	0	0	0	0	.16				
.07336L-AB-9	BVIN 2021-INV2 A2 - CMO/RMBS		.03/01/2022	Paydown		.65,555	.65,555	.63,025	.0	0	2,530	0	2,530	0	.65,555	0	0	0	0	0	.137				
.07386Y-AB-4	BSARM 2007-5 3A1 - CMO/RMBS		.03/01/2022	Paydown		.58,793	.58,793	.56,854	.58,790	0	3	0	3	0	.58,793	0	0	0	0	0	.161				
.10569F-AA-6	BRAVO 22NQM1 A1 - CMO/RMBS		.03/25/2022	Paydown		.89,240	.89,240	.89,171	.0	0	.68	0	.68	0	.89,240	0	0	0	0	0	.270				
.10142A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C.....	.03/20/2022	Paydown		.31,849	.31,849	.31,849	.0	0	0	0	0	.31,849	0	0	0	0	0	.368					
.12510H-AC-4	CAUTO 2020-A-1 - ABS		.03/15/2022	Paydown		.1,677	.1,677	.1,676	.0	1	0	1	0	.1,677	0	0	0	0	0	.4					
.12529K-AA-0	CFMT 21GRN1 A - RMBS		.03/20/2022	Paydown		.76,207	.76,207	.76,207	.0	1	0	1	0	.76,207	0	0	0	0	0	.139					
.12529L-AA-8	CFMT 2020-HB4 A - RMBS		.03/25/2022	Paydown		.434,627	.434,627	.434,626	.431,446	0	3,181	0	3,181	0	.434,627	0	0	0	0	0	.692				
.12530B-AA-7	CFMT 21B17 A - RMBS		.01/27/2022	Paydown		.101,660	.101,660	.101,660	.0	0	0	0	0	.101,660	0	0	0	0	0	.98					
.12530B-AA-7	CFMT 2021-3 A - CMBS		.03/25/2022	Paydown		.169,835	.169,835	.169,835	.0	0	0	0	0	.169,835	0	0	0	0	0	.286					
.12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		.03/25/2022	Paydown		.111	.111	.105	.0	0	6	0	6	0	.111	0	0	0	0	0	.0				
.12544D-AG-4	CIHL 2007-14 A7 - CMO/RMBS		.03/01/2022	Paydown		.399	.399	.423	.181	0	0	0	0	0	.399	0	0	0	0	0	.12				

</div

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
12545E-4K-2	CWHL 2007-J2 249 - CMO/RMBS		03/01/2022	Paydown		4,886	4,889	1,791	0	0	7	0	0	4,886	0	0	0	0	.49	07/25/2037	1.D FM	
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		03/01/2022	Paydown		5,091	5,091	0	0	0	0	0	0	5,091	0	0	0	0	.16	03/25/2067	1.F FE	
12566X-AM-0	CMALT 2007-AT 2A3 - CMO/RMBS		03/01/2022	Paydown		30,963	31,674	.31,687	.30,843	0	120	0	0	.30,963	0	0	0	0	.264	07/25/2037	1.D FM	
126410-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS		01/13/2022	Paydown		23,402	38,820	.16,029	.23,483	0	0	(81)	0	.23,402	0	0	0	0	.351	09/26/2037	1.D FM	
126410-AF-9	CSMC 2009-7R 4A2 - CMO/RMBS		01/13/2022	Paydown		88,031	119,718	.92,172	.87,763	0	0	267	0	.88,031	0	0	0	0	.815	07/27/2037	1.D FM	
126410-AG-7	CSMC 2009-7R 4A3 - CMO/RMBS		01/13/2022	Adjustment		39,205	150,000	.55,340	.39,287	0	0	(82)	0	.39,205	0	0	0	0	1,050	07/27/2037	1.D FM	
126410-AH-5	CSMC 2009-7R 4A4 - CMO/RMBS		01/13/2022	Adjustment		12,623	150,000	.24,107	.12,920	0	0	(298)	0	.12,623	0	0	0	0	.923	07/26/2037	1.D FM	
126410-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS		01/13/2022	Paydown		47,274	.91,549	0	.47,313	0	0	(39)	0	.47,274	0	0	0	0	.613	07/27/2037	1.D FM	
126410-BQ-4	CSMC 2009-7R 8A4 - CMO/RMBS		01/13/2022	Paydown		96,302	338,976	0	.95,943	0	0	359	0	.96,302	0	0	0	0	.753	05/26/2036	1.D FM	
126410-CS-9	CSMC 2009-7R 125 - CMO/RMBS		01/13/2022	Paydown		48,946	108,502	.53,338	.48,950	0	0	(5)	0	.48,946	0	0	0	0	.727	01/26/2036	1.D FM	
126410-CX-8	CSMC 2009-7R 132 - CMO/RMBS		01/13/2022	Paydown		145,210	184,040	.184,046	0	0	764	0	0	.145,210	0	0	0	0	.362	06/26/2037	1.D FM	
126410-CY-6	CSMC 2009-7R 133 - CMO/RMBS		01/13/2022	Adjustment		61,578	.167,713	.77,086	.60,850	0	0	728	0	.61,578	0	0	0	0	.335	06/26/2037	1.D FM	
126410-CZ-3	CSMC 2009-7R 134 - CMO/RMBS		01/13/2022	Adjustment		41,664	234,268	.29,968	.40,562	0	0	1,102	0	.41,664	0	0	0	0	.469	06/26/2037	1.D FM	
126410-DH-2	CSMC 2009-7R 146 - CMO/RMBS		01/13/2022	Paydown		597,835	994,044	.635,372	.594,682	0	0	3,153	0	.597,835	0	0	0	0	.3,069	04/27/2037	1.D FM	
126670-NV-0	CWHL 2005-16 2A3 - RMBS		03/30/2022	Paydown		.57,338	.57,338	.2,484	.51,132	0	0	5,595	0	.56,728	0	0	0	0	.610	07/25/2034	1.A FM	
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS		03/01/2022	Paydown		2,586	.2,408	.1,599	.2,589	0	0	(3)	0	.2,586	0	0	0	0	.26	11/25/2035	1.D FM	
12669G-R4-5	CWHL 2005-15 A8 - CMO/RMBS		03/01/2022	Paydown		11,439	.11,064	.9,033	.11,480	0	0	(42)	0	.11,439	0	0	0	0	.156	08/25/2035	1.D FM	
14576A-AA-0	CARM 201 A1 - RMBS		03/15/2022	Paydown		2,500	2,499	2,499	2,499	0	0	1	0	2,500	0	0	0	0	.7	12/15/2050	1.A FE	
17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		03/01/2022	Paydown		73,142	.73,142	.73,141	0	0	1	0	.73,142	0	0	0	0	.225	01/25/2067	1.F FE		
17307G-4H-8	CMLTI 2006-1W1 2C2 - RMBS		03/01/2022	Paydown		1,143	0	.1,143	0	0	0	0	0	.1,143	0	0	0	0	.6	03/25/2036	1.D FM	
17307G-VN-5	CMLTI 2005-1W2 AF2 - RMBS		03/01/2022	Paydown		2,571	2,571	.2,565	0	0	7	0	0	.2,571	0	0	0	0	.22	08/25/2035	1.D FM	
17309B-AB-3	CMLTI 2006-1W2 AF2 - RMBS		03/01/2022	Paydown		4,809	.4,809	(1,647)	0	0	6	0	0	.4,809	0	0	0	0	.39	05/25/2036	1.D FM	
21872F-AA-5	CAFL 2019-1 A - CMBS		03/01/2022	Paydown		390,990	390,990	.390,973	.390,704	0	0	287	0	.390,990	0	0	0	0	.8,516	03/15/2052	1.A FE	
22549N-AA-9	CREDIT SUISSE ABS REPACKAGING TRUST 2018 D...		01/25/2022	Paydown		105,212	105,212	.102,055	.102,792	0	0	2,419	0	.105,212	0	0	0	0	.383	01/01/2037	1.D FE	
22822R-BF-6	CROCAS 2018-1 C - RMBS		03/15/2022	Call @ 100.00...		1,500,000	1,500,000	1,500,000	1,500,023	0	0	(3)	0	1,500,020	0	(20)	(20)	27,499	07/15/2043	1.F FE		
25755T-AN-0	DPABS 2021-1 A1 - RMBS		01/25/2022	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	5,000	0	0	0	0	.33	04/25/2051	2.A FE	
26827E-AC-9	EOAF I A2 - ABS	D...	03/15/2022	Paydown		21,429	21,429	.19,481	1,377	571	0	1,948	0	.21,429	0	0	0	0	.265	06/15/2040	4.C FE	
26829C-AZ-0	GLGU 2015-7 AX - CDO		01/20/2022	Paydown		.87,500	.87,500	.87,445	.87,442	0	0	58	0	.87,500	0	0	0	0	.186	04/22/2030	1.A FE	
26857E-AA-6	ELF1 2019-A1 - ABS		03/25/2022	Paydown		36,993	36,993	.36,985	.36,986	0	0	6	0	.36,993	0	0	0	0	.161	03/25/2044	1.A FE	
30070R-AA-0	XAN 20S08 A - CDO	C...	01/19/2022	Paydown		6,494	6,494	6,494	6,494	0	0	0	0	6,494	0	0	0	0	.8	03/16/2035	1.A FE	
31737V-AA-4	FAHB 20B82 A - CMO/RMBS		03/25/2022	Paydown		218,119	218,119	216,381	216,611	0	0	1,507	0	218,119	0	0	0	0	.752	07/25/2030	1.A FE	
32051G-EZ-4	FHAMS 2004-A7 1A1 - CMO/RMBS		03/01/2022	Paydown		149,630	149,630	.127,186	.130,139	0	0	19,491	0	.149,630	0	0	0	0	.573	02/25/2035	1.A FM	
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		03/01/2022	Paydown		76,834	76,834	.58,941	.76,848	0	0	(14)	0	.76,834	0	0	0	0	.539	07/25/2036	1.D FM	
33851T-AD-9	FSMT 2111N A4 - CMO/RMBS		03/25/2022	Paydown		44,615	44,615	.44,873	.44,871	0	0	(256)	0	.44,615	0	0	0	0	.201	11/27/2051	1.A FE	
33852H-AB-8	FSMT 2021-8INV A3 - CMO/RMBS		03/01/2022	Paydown		19,565	19,565	.19,070	0	0	495	0	0	.19,565	0	0	0	0	.61	09/25/2051	1.A FE	
36166V-VE-5	GCI CREDIT SUISSE A - RMBS		03/18/2022	Paydown		16,556	16,556	16,551	16,551	0	0	4	0	16,556	0	0	0	0	.68	06/18/2046	1.F FE	
36183T-AA-5	GARR 151 A1 - CDO		02/25/2022	Paydown		143,750	143,750	.141,594	.142,977	0	0	773	0	.143,750	0	0	0	0	.527	09/21/2029	1.A FE	
361856-DX-2	GMAC 2004-HE5 A5 - RMBS		03/01/2022	Paydown		8,078	8,078	0	.6,528	0	0	1,550	0	.8,078	0	0	0	0	.81	09/25/2034	1.A FM	
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS		03/01/2022	Paydown		29,302	29,091	.25,957	.29,295	0	0	7	0	.29,302	0	0	0	0	.116	01/25/2036	1.A FM	
362341-FN-4	GSR 2005-AR4 345 - CMO/RMBS		03/01/2022	Paydown		10,011	9,855	8,376	9,998	0	0	14	0	.10,011	0	0	0	0	.46	07/25/2035	1.D FM	
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		02/01/2022	Paydown		8,952	8,727	6,995	8,798	0	0	154	0	.8,952	0	0	0	0	.46	11/25/2035	4.B FM	
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		03/01/2022	Paydown		12,885	11,558	9,264	12,678	0	0	206	1	0	0	0	.89	11/25/2035	3.B FM			
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		03/01/2022	Paydown		17,741	17,741	.16,865	.16,865	0	0	876	0	0	.17,741	0	0	0	0	.84	11/25/2035	1.A FM
36278W-AA-6	GCSP 51 A - MBS		03/25/2022	Paydown		6,304	6,304	.6,237	.6,313	0	0	(9)	0	.6,304	0	0	0	0	.56	09/25/2034	1.A FM	
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS		03/21/2022	Paydown		22,877	22,877	.14,208	.22,727	0	0	150	0	.22,877	0	0	0	0	.25	11/19/2035	1.D FM	
41161P-UK-7	HVMLT 2005-11 2A - CMO/RMBS		03/21/2022	Paydown		.37,852	.37,852	.26,591	.30,388	0	0	7,464	0	.37,852	0	0	0	0	.41	08/19/2045	1.A FM	
43133J-AA-6	HITR 2019-2 A1 - CDO	C...	02/22/2022	Paydown		10,616	10,616	.10,576	.10,574	0	0	42	0	.10,616	0	0	0	0	.52	05/23/2039	1.C FE	
43283A-AA-3	HVT 2017-4 A - RMBS		03/25/2022	Paydown		44,256	44,256	.44,249	.44,253	0	0	3	0	44,256	0	0	0	0	.195	12/26/2028	1.C FE	
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		01/03/2022	Direct		125,000	125,000	.139,859	.125,009	0	0	(9)	0	.125,000	0	0	0	0	.81	04/01/2050	1.A FE	
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		03/17/2022	Paydown		8,740	8,740	8,739	8,739	0	0	0	0	8,740	0	0	0	0	.13	03/19/2037	1.A FE	
46187Y-AA-3	IHSFR 2018-SFR4 A - RMBS		03/17/2022	Paydown		3,536	3,536	3,200	3,536	0	0	0	0	3,536	0	0	0	0	.8	01/19/2038	1.A FE	
46592K-AC-6	JPMKT 2021-3 A - CMO/RMBS		03/01/2022	Paydown		40,53																

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifi- er and SVO Adminis- trative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Impairment Recog- nized	13 Current Year's Other Than Temporar- y Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
.46630I-AL-4	JPMMT 2007-S2 111 - CMO/RMBS		03/01/2022	Paydown		7,258	.7024	3,577	0	(.7)	0	0	(.7)	0	0	0	0	0	0	0	0	0	0	.06/25/2037	1.D FM		
.46630I-AL-4	JPMMT 2007-S2 111 - CMO/RMBS		03/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.06/25/2037	2.B FM	
.46630I-AL-4	JPMMT 2007-S2 111 - CMO/RMBS		03/01/2022	Paydown		3,460	.3349	3,219	0	0	(10)	0	(10)	0	0	0	0	0	0	0	0	0	0	0	.06/25/2037	3.B FM	
.46636S-AA-1	JACK 2019-1 A21 - RMBS		02/24/2022	Paydown		1,985,000	1,985,000	1,985,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.08/25/2049	2.B FE	
.46637U-AA-5	JPTEP 2012-3 A - CMO/RMBS		03/01/2022	Paydown		24,114	24,114	23,270	23,377	0	737	0	737	0	0	0	0	0	0	0	0	0	0	0	.10/27/2042	1.A FE	
.46637V-AA-3	JPTEP A - CMO/RMBS		03/01/2022	Paydown		22,703	22,703	22,603	22,612	0	.91	0	.91	0	0	0	0	0	0	0	0	0	0	0	.09/17/2042	1.A FE	
.46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		03/01/2022	Paydown		32,796	32,796	31,484	31,643	0	1,153	0	1,153	0	0	0	0	0	0	0	0	0	0	0	.12/27/2042	1.A FE	
.46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		03/01/2022	Paydown		91,412	91,412	87,741	0	0	3,671	0	3,671	0	0	0	0	0	0	0	0	0	0	0	.02/26/2052	1.A	
.47232V-GG-1	JMAC 09R4 316 - CMO/RMBS		02/01/2022	Paydown		(16)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.02/26/2036	5.B FM	
.525221-EM-5	LXS 2005-7N A1A - RMBS		03/25/2022	Paydown		50,236	50,236	36,798	40,026	0	10,211	0	10,211	0	0	0	0	0	0	0	0	0	0	0	.12/25/2035	1.A FM	
.54319U-AA-0	LTHAN 111 A1 - RMBS		03/15/2022	Paydown		15,380	15,380	15,358	0	22	0	0	22	0	0	0	0	0	0	0	0	0	0	0	.10/17/2045	1.F FE	
.58549O-AC-9	MELLO 22INV1 A2 - CMO/RMBS		03/01/2022	Paydown		21,662	21,445	21,445	0	217	0	217	0	0	0	0	0	0	0	0	0	0	0	0	.03/25/2052	1.A FE	
.58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		02/27/2022	Paydown		8,439	8,439	8,124	0	314	0	314	0	0	0	0	0	0	0	0	0	0	0	0	.12/25/2051	1.A FE	
.58550N-AC-0	MELLO 21INV4 A3 - CMO/RMBS		03/01/2022	Paydown		(1,023)	(1,023)	(954)	0	(69)	0	(69)	0	0	0	0	0	0	0	0	0	0	0	0	.12/25/2051	1.A	
.58551V-AA-0	MIVT 2020-2 A - CMO/RMBS		03/25/2022	Paydown		400,000	400,000	400,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.11/25/2053	1.A FE		
.59319W-AA-9	MF1 2020-FL3 A - CDO		03/15/2022	Paydown		434,821	434,821	434,821	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.1063	.07/16/2035	1.A FE
.61751D-AA-4	MSM 2006-17X5 A3A - RMBS		03/01/2022	Paydown		15,490	15,490	16,165	15,470	0	20	0	20	0	0	0	0	0	0	0	0	0	0	0	.07/25/2048	1.D FM	
.61754P-AA-2	MSM 2007-8X5 A1 - RMBS		03/01/2022	Paydown		10,334	10,334	6,698	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.173	.04/25/2037	1.D FM
.61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		03/01/2022	Paydown		55,180	55,180	53,783	0	1,397	0	1,397	0	0	0	0	0	0	0	0	0	0	0	0	.186	.05/25/2051	1.A FE
.61772N-AA-6	MSRM 215 A3 - CMO/RMBS		03/25/2022	Paydown		56,162	57,817	59,249	0	(3,087)	0	(3,087)	0	0	0	0	0	0	0	0	0	0	0	0	.311	.08/01/2051	1.A FE
.62955I-AA-2	NZES 21FNT2 A - ABS		03/25/2022	Paydown		47,452	47,452	47,451	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.253	.05/25/2026	2.C FE
.64352V-MN-8	NCHET 2005-A4II - RMBS		02/25/2022	Paydown		25,706	25,706	25,689	0	17	0	17	0	0	0	0	0	0	0	0	0	0	0	0	.132	.08/25/2035	1.A FM
.64830V-AC-1	NZES 21FNT1 A - CMO/RMBS		03/25/2022	Paydown		47,317	47,317	47,317	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.234	.03/25/2026	2.C FE
.649604-AD-7	NEW YORK MORTGAGE TRUST INC		01/15/2022	Maturity @ 100.00		1,009,000	1,009,000	998,910	1,003,588	5,277	135	0	5,412	0	1,009,000	0	0	0	0	0	0	0	0	.31,531	.01/15/2022	3.C	
.65130P-AW-7	NEWFL 2016-1 A2R - CDO	C.	01/20/2022	Paydown		75,994	75,994	75,994	75,991	0	3	0	3	0	0	0	0	0	0	0	0	0	0	.735	.04/20/2028	1.A FE	
.65535A-AA-2	NHLL 2006-AP1 A1 - RMBS		03/01/2022	Paydown		3,575	3,575	1,059	3,575	0	(1)	0	(1)	0	0	0	0	0	0	0	0	0	0	0	.10	.10/25/2036	1.D FM
.65535V-SJ-8	NAA 2006-AP1 A2 - RMBS		03/01/2022	Paydown		21,687	21,687	8,935	21,646	0	.42	0	.42	0	0	0	0	0	0	0	0	0	0	.63	.01/25/2036	1.D FM	
.67448K-AA-4	OBX 2021-J3 A1 - CMO/RMBS		03/01/2022	Paydown		116,863	116,863	118,415	118,406	0	(1,543)	0	(1,543)	0	0	0	0	0	0	0	0	0	0	.548	.08/25/2051	1.A FE	
.682678-AA-8	OMIT 2018-1 A - ABS		03/14/2022	Paydown		462,961	462,961	462,835	462,960	0	1	0	1	0	0	0	0	0	0	0	0	0	0	.2,456	.03/14/2029	1.A FE	
.69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		03/01/2022	Paydown		75,420	75,420	76,791	0	(1,370)	0	(1,370)	0	0	0	0	0	0	0	0	0	0	0	.441	.10/25/2049	1.A FE	
.69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		03/01/2022	Paydown		103,101	103,101	104,599	104,022	0	(921)	0	(921)	0	0	0	0	0	0	0	0	0	0	.472	.11/26/2049	1.A FE	
.69547J-AA-1	PAID 211 A - ABS		03/15/2022	Paydown		641,129	641,129	641,128	641,129	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.1,210	.11/15/2027	1.G FE	
.72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C.	03/15/2022	Paydown		.11,015	.11,015	.11,015	.11,015	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.59	.06/15/2044	2.B FE	
.74333B-AA-3	PROG 2019-SFR1 A - RMBS		02/17/2022	Paydown		999,013	999,013	998,980	998,293	0	721	0	721	0	0	0	0	0	0	0	0	0	0	.5,698	.03/17/2036	1.A FE	
.743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		03/01/2022	Paydown		18,061	18,061	18,318	18,306	0	(245)	0	(245)	0	0	0	0	0	0	0	0	0	0	.81	.02/25/2050	1.A FE	
.74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		02/01/2022	Paydown		75,318	75,318	75,818	0	(499)	0	(499)	0	0	0	0	0	0	0	0	0	0	0	.232	.10/25/2051	1.A FE	
.74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS																										

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifi- cation and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
.81748K-AA-0	SEMT 202 A1 - CMO/RMBS		.03/01/2022	Paydown		133,809	133,809	137,112	136,780	0	(2,972)	0	(2,972)	0	133,809	0	0	0	0	0	0	.03/25/2050	1.A FE	
.81748T-AA-1	SEMT 217 A1 - CMO/RMBS		.03/01/2022	Paydown		11,168	11,168	11,285	11,285	0	(116)	0	(116)	0	11,168	0	0	0	0	0	0	.11/25/2051	1.A FE	
.81749C-AA-7	SEMT 221 A1 - CMO/RMBS		.03/25/2022	Paydown		16,281	16,281	15,869	15,869	0	412	0	412	0	16,281	0	0	0	0	0	0	.02/26/2052	1.A FE	
.82652K-AA-2	SRFC 171 A - RMBS		.01/20/2022	Paydown		200,438	200,438	200,424	200,432	0	6	0	6	0	200,438	0	0	0	0	0	0	.03/20/2034	1.F FE	
.85022W-AP-9	SCFT 2020-A A - ABS		.03/25/2022	Paydown		57,234	57,234	57,231	57,231	0	3	0	3	0	57,234	0	0	0	0	0	0	.09/26/2037	1.A FE	
.85816B-DE-7	STCR 151RR BR2 - CDO		.03/21/2022	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	0	0	.11/12/2029	1.A FE	
.863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		.03/01/2022	Paydown		107,648	107,986	86,186	107,403	0	245	0	245	0	107,648	0	0	0	0	0	0	.07/25/2035	1.D FM	
.863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS		.03/01/2022	Paydown		1,825	1,825	1,607	1,820	0	5	0	5	0	1,825	0	0	0	0	0	0	.08/25/2035	1.A FM	
.863587-AE-1	SAIL 2006-3 A5 - RMBS		.03/25/2022	Paydown		21,757	21,757	20,499	20,499	0	1,257	0	1,257	0	21,757	0	0	0	0	0	0	.06/25/2036	1.A FM	
.863588-DX-2	SASC 2001-SB1 A5 - RMBS		.03/01/2022	Paydown		8,851	8,851	8,291	8,852	0	(1)	0	(1)	0	8,851	0	0	0	0	0	0	.08/25/2031	1.D FM	
.863588-IA-3	SASC 2007-RM1 A1 - CMO/RMBS		.03/25/2022	Paydown		160,611	160,611	151,778	152,262	0	8,350	0	8,350	0	160,611	0	0	0	0	0	0	.11/05/2047	1.E FE	
.872225-AD-9	TBW 2006-5 A3 - RMBS		.03/01/2022	Paydown		135,347	135,347	116,365	116,118	0	19,229	0	19,229	0	135,347	0	0	0	0	0	0	.11/25/2036	1.A FM	
.872227-AK-9	TBW 2007-2 A6A - RMBS		.03/01/2022	Paydown		108,596	108,596	82,533	108,402	0	193	0	193	0	108,596	0	0	0	0	0	0	.07/25/2037	1.D FM	
.87267C-AA-6	TRP 211 A - ABS		.03/17/2022	Paydown		8,192	8,192	8,190	8,190	0	2	0	2	0	8,192	0	0	0	0	0	0	.08/19/2051	1.F FE	
.87267J-AA-1	TFINS 2018-2 A1 - CDO	C.	.03/30/2022	Paydown		47,734	47,734	47,712	47,712	0	22	0	22	0	47,734	0	0	0	0	0	0	.09/30/2039	1.B FE	
.88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		.03/25/2022	Paydown		88,265	88,259	75,336	87,399	0	867	0	867	0	88,265	0	0	0	0	0	0	.05/25/2038	1.A FM	
.88275L-AC-0	TEXAS ST DEPT HSG & CINTY AFFAIRS MULTIF		.03/01/2022	Call @ 100.00		1,987	1,987	1,987	1,987	0	0	0	0	0	1,987	0	0	0	0	0	0	.13/01/2037	1.A FE	
.88275L-AD-8	TEXAS ST DEPT HSG & CINTY AFFAIRS MULTIF		.03/01/2022	Call @ 100.00		1,987	1,987	1,987	1,987	0	0	0	0	0	1,987	0	0	0	0	0	0	.07/01/2037	1.A FE	
.89656C-AA-1	TRL 2010-1 NTS - RMBS		.03/16/2022	Paydown		21,511	21,511	22,654	22,403	0	(892)	0	(892)	0	21,511	0	0	0	0	0	0	.10/16/2040	1.F FE	
.89821J-AA-6	TFINS 2019-1 A1 - CDO	C.	.02/02/2022	Paydown		5,863	5,863	5,863	5,863	0	0	0	0	0	5,863	0	0	0	0	0	0	.02/28/2039	1.C FE	
.89822P-AA-1	TFINS 201 A1 - CDO		.01/15/2022	Paydown		109,567	109,567	109,567	109,567	0	0	0	0	0	109,567	0	0	0	0	0	0	.04/16/2040	1.C FE	
.90354T-AC-3	UIMT 2021-INV2 A3 - CMO/RMBS		.03/01/2022	Paydown		23,147	23,147	22,438	22,438	0	709	0	709	0	23,147	0	0	0	0	0	0	.09/25/2051	1.A ..	
.90355R-AC-6	UIMMT-21INV3-A3 - CMO/RMBS		.03/01/2022	Paydown		17,400	17,400	16,854	16,854	0	546	0	546	0	17,400	0	0	0	0	0	0	.11/25/2051	1.A FE	
.92259T-AA-9	VCC 211 A1 - RMBS		.03/25/2022	Paydown		37,763	37,763	37,759	37,759	0	4	0	4	0	37,763	0	0	0	0	0	0	.05/25/2051	1.A FE	
.92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		.03/01/2022	Paydown		27,338	27,338	26,744	26,744	0	594	0	594	0	27,338	0	0	0	0	0	0	.11/26/2066	1.A FE	
.929227-AT-0	WAMU 2003-54 241 - CMO/RMBS		.03/01/2022	Paydown		13,967	13,967	14,023	13,991	0	(24)	0	(24)	0	13,967	0	0	0	0	0	0	.06/25/2033	1.A FM	
.92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		.03/01/2022	Paydown		14,077	14,077	14,421	11,170	0	49	0	49	0	14,077	0	0	0	0	0	0	.05/25/2037	1.D FM	
.93934F-KP-6	WALM 2006-1 342 - CMO/RMBS		.03/01/2022	Paydown		6,105	6,105	6,222	6,070	0	35	0	35	0	6,105	0	0	0	0	0	0	.01/25/2036	1.D FM	
.94984D-AC-8	WFNBS 2006-AR13 A3 - CMO/RMBS		.03/01/2022	Paydown		3,157	3,157	4,226	3,162	0	(5)	0	(5)	0	3,157	0	0	0	0	0	0	.09/25/2036	1.D FM	
.95002K-AA-1	WFNBS 2020-1 A1 - CMO/RMBS		.03/01/2022	Paydown		72,316	72,316	73,175	73,118	0	(802)	0	(802)	0	72,316	0	0	0	0	0	0	.12/27/2049	1.A FE	
.95003H-AA-7	WFNBS 221 A1 - CMO/RMBS		.03/25/2022	Paydown		32,244	32,244	31,629	0	0	615	0	615	0	32,244	0	0	0	0	0	0	.09/25/2051	1.A FE	
.95058X-AG-3	WEN 2019-1 A21 - RMBS		.03/15/2022	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	0	0	0	.06/15/2049	2.B FE	
.96034J-AA-4	WESTR 221 A - RMBS		.03/01/2022	Paydown		38,751	38,751	38,712	0	0	39	0	0	39	0	38,751	0	0	0	0	0	0	.08/20/2036	1.A FE
.97064G-AA-4	WESTF 2021-A A - ABS		.03/15/2022	Paydown		11,728	11,728	11,727	0	0	1	0	0	1	0	11,728	0	0	0	0	0	0	.05/15/2046	1.F FE
.99920M-AA-0	ZAXBY 211 A2 - ABS		.01/30/2022	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	0	2,500	0	0	0	0	0	0	.07/31/2051	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)			20,910,860	22,293,864	20,518,336	20,071,296	7,017	103,444	0	110,460	0	0	20,910,286	0	574	574	174,083	XXX	XXX					
2509999997. Total - Bonds - Part 4			26,929,514	28,312,530	26,711,296	26,088,136	7,017	103,928	0	110,945	0	0	26,927,611	0	1,903	1,903	218,372	XXX	XXX					
2509999998. Total - Bonds - Part 5			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
2509999999. Total - Bonds			26,929,514	28,312,530	26,711,296	26,088,136	7,017	103,928	0	110,945	0	0	26,927,611	0	1,									

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

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

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

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

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

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

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

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

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

## STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Mabrey Bank .....	Tulsa, Oklahoma .....	0.250	.0	.0	14,684,720	17,168,407	13,508,374	XXX
PNC Bank .....	Pittsburgh, Pennsylvania .....	0.000	.0	.0	13,164,600	14,864,239	19,145,139	XXX
The Bank of New York Mellon ...	New York, New York .....	0.010	0	0	5,157	5,288	1,011,465	XXX
0199998. Deposits in ...	0	depositories that 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	27,854,477	32,037,935	33,664,977	XXX
0299998. Deposits in ...	0	depositories that 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	0	XXX
0399999. Total Cash on Deposit	XXX	XXX		0	27,854,477	32,037,935	33,664,977	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total - Cash	XXX	XXX		0	27,854,877	32,038,335	33,665,377	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
825252-40-6 INVECO TREASURY INST			03/29/2022	0.190		9,846,650	1,325	1,769
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						9,846,650	1,325	1,769
8609999999 - Total Cash Equivalents						9,846,650	1,325	1,769



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2022 OF THE MID-CONTINENT CASUALTY COMPANY

## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended MARCH 31, 2022

NAIC Group Code 0084

NAIC Company Code 23418

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

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$ .....402,378	\$ .....304,076	\$ .....68,837

2. Commercial Multiple Peril (CMP) Packaged Policies

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

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [ X ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

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

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

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. ..... \$ .....0