



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

Mid-Continent Casualty Company

NAIC Group Code00840084NAIC Company Code23418Employer's ID Number73-0556513
(Current)(Prior)
Organized under the Laws ofOH, State of Domicile or Port of EntryOH
Country of DomicileUnited States of America
Incorporated/Organized02/26/1947Commenced Business02/26/1948
Statutory Home Office301 E. 4th StreetCincinnati, OH, US 45202
(Street and Number)(City or Town, State, Country and Zip Code)
Main Administrative Office1437 South Boulder Dr.
(Street and Number)
Tulsa, OK, US 74119918-587-7221
(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)
Mail AddressP.O. Box 1409Tulsa, OK, US 74101
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)
Primary Location of Books and Records1437 South Boulder Dr.
(Street and Number)
Tulsa, OK, US 74119918-587-7221
(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)
Internet Website Addresshttp://www.mcq-ins.com/
Statutory Statement ContactGregory Patrick Jones918-587-7221-6125
(Name)(Area Code) (Telephone Number)
gpatjones@mcq-ins.com918-588-1253
(E-mail Address)(FAX Number)

OFFICERS

President and COOBarrett Farmer Leahy #Senior Vice President, CFO & TreasurerGregory Patrick Jones
Assistant SecretarySharon Lee Anne Hackl

OTHER

David Lawrence Thompson Jr #, ChairmanRaymond Herbert Corley #, Senior Vice PresidentJohn Allen Gant, Senior Vice President
Robert Dewayne Martin, Senior Vice President & Chief Information OfficerMagdalena Franziska Kulik Grossman, Chief Compliance OfficerMatthew David Felvus, Secretary
Stephen Charles Beraha, Assistant SecretaryMatthew John Stevens #, Assistant TreasurerRobert Jude Zbacnik, Assistant Treasurer
Michael Eugene Sullivan Jr #, Vice ChairmanAnnette Denise Gardner #, Assistant Treasurer

DIRECTORS OR TRUSTEES

David Lawrence Thompson JrMichelle Ann GillisMichael Eugene Sullivan Jr
Brian Scott Hertzman #Anthony Joseph Mercurio

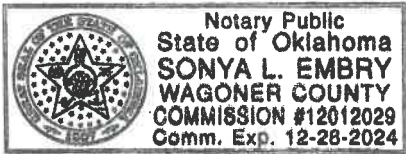
State ofOhioSS
County ofHamilton

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
15th day of February, 2023
Sonya L. Embry
Sonya L. Embry
Notary Public, State of Oklahoma
My Commission expires December 28, 2024

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



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	999,095	0.177	999,095	0	999,095	0.177
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	521,658	0.092	521,658	0	521,658	0.092
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	76,031,208	13.469	76,031,208	0	76,031,208	13.469
1.06 Industrial and miscellaneous	357,280,421	63.291	357,280,421	0	357,280,421	63.295
1.07 Hybrid securities	2,000,000	0.354	2,000,000	0	2,000,000	0.354
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	1,534,279	0.272	1,534,279	0	1,534,279	0.272
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	438,366,660	77.655	438,366,660	0	438,366,660	77.660
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	25,847,805	4.579	25,847,805	0	25,847,805	4.579
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	25,847,805	4.579	25,847,805	0	25,847,805	4.579
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,783,534	0.316	1,783,534	0	1,783,534	0.316
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	55,396,280	9.813	55,361,549	0	55,361,549	9.808
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	57,179,814	10.129	57,145,083	0	57,145,083	10.124
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	26,442,322	4.684	26,442,322	0	26,442,322	4.684
6.02 Cash equivalents (Schedule E, Part 2)	16,356,470	2.897	16,356,470	0	16,356,470	2.898
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	42,798,792	7.582	42,798,792	0	42,798,792	7.582
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	293,469	0.052	293,469	0	293,469	0.052
10. Receivables for securities	18,938	0.003	18,938	0	18,938	0.003
11. Securities Lending (Schedule DL, Part 1).....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	564,505,477	100.000	564,470,747	0	564,470,747	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	43,931	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	438,143	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	438,143
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount	34,378	
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(165,343)	
	5.2 Totals, Part 3, Column 9	0	(165,343)
6.	Total gain (loss) on disposals, Part 3, Column 19	0	
7.	Deduct amounts received on disposals, Part 3, Column 16	0	
8.	Deduct amortization of premium and depreciation	57,641	
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	293,469	
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	293,469	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	459,000,299
2.	Cost of bonds and stocks acquired, Part 3, Column 7	210,780,693
3.	Accrual of discount	1,244,908
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	(406,406)
	4.2. Part 2, Section 1, Column 15	(2,703,279)
	4.3. Part 2, Section 2, Column 13	219,012
	4.4. Part 4, Column 11	(26,158)
		(2,916,832)
5.	Total gain (loss) on disposals, Part 4, Column 19	(2,232,556)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	143,659,584
7.	Deduct amortization of premium	670,989
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	149,121
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	110
	9.4. Part 4, Column 13	2,431
		151,662
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	521,394,278
12.	Deduct total nonadmitted amounts	34,731
13.	Statement value at end of current period (Line 11 minus Line 12)	521,359,548

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	999,095	976,883	995,738	1,000,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	999,095	976,883	995,738	1,000,000
U.S. States, Territories and Possessions					
(Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	521,658	506,399	540,387	505,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	76,031,208	72,466,902	76,956,622	75,037,838
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	310,171,875	287,329,328	310,467,195	324,433,092
	9. Canada	1,751,332	1,759,844	1,744,840	2,000,000
	10. Other Countries	48,891,493	47,164,211	48,636,060	49,320,301
	11. Totals	360,814,700	336,253,383	360,848,095	375,753,393
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	438,366,660	410,203,568	439,340,843	452,296,231
PREFERRED STOCKS	14. United States	23,252,654	23,252,654	24,866,030	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	2,595,151	2,595,151	1,640,000	
	17. Totals	25,847,805	25,847,805	26,506,030	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	25,847,805	25,847,805	26,506,030	
COMMON STOCKS	20. United States	1,003,534	1,003,534	1,057,185	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	780,000	780,000	501,000	
	23. Totals	1,783,534	1,783,534	1,558,185	
Parent, Subsidiaries and Affiliates	24. Totals	55,396,280	55,396,280	23,500,000	
	25. Total Common Stocks	57,179,814	57,179,814	25,058,185	
	26. Total Stocks	83,027,618	83,027,618	51,564,215	
	27. Total Bonds and Stocks	521,394,279	493,231,186	490,905,058	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	599,747	399,348	0	0	0	XXX	999,095	0.2	998,223	0.3	999,095	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	599,747	399,348	0	0	0	XXX	999,095	0.2	998,223	0.3	999,095	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	521,658	0	0	0	XXX	521,658	0.1	733,193	0.2	521,658	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	521,658	0	0	0	XXX	521,658	0.1	733,193	0.2	521,658	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,481,379	10,300,071	10,407,602	23,362,960	26,479,195	XXX	76,031,208	17.3	92,263,483	24.6	76,031,208	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	5,481,379	10,300,071	10,407,602	23,362,960	26,479,195	XXX	76,031,208	17.3	92,263,483	24.6	76,031,208	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	36,438,170	148,206,386	30,931,317	21,562,801	7,810,326	XXX	244,949,001	55.9	228,896,526	61.0	25,603,258	219,345,743
6.2 NAIC 2	8,804,612	65,805,279	32,620,526	361,672	420,512	XXX	108,012,602	24.6	46,957,225	12.5	40,852,111	67,160,492
6.3 NAIC 3	0	3,888,893	0	0	0	XXX	3,888,893	0.9	1,275,336	0.3	3,888,893	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	689,097	0.2	0	0
6.5 NAIC 5	0	0	0	429,925	0	XXX	429,925	0.1	0	0.0	0	429,925
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	45,242,782	217,900,559	63,551,843	22,354,399	8,230,838	XXX	357,280,421	81.5	277,818,184	74.0	70,344,261	286,936,160
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	1,616,763	0.4	0	0
10.4 NAIC 4	0	1,534,279	0	0	0	XXX	1,534,279	0.3	0	0.0	1,534,279	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	1,534,279	0	0	0	XXX	1,534,279	0.3	1,616,763	0.4	1,534,279	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 42,519,296	 159,427,463	 41,338,919	 44,925,761	 34,289,521	 0	 322,500,961	 73.6	 XXX.	 XXX.	 103,155,218	 219,345,743
12.2 NAIC 2	(d) 8,804,612	 65,805,279	 32,620,526	 361,672	 2,420,512	 0	 110,012,602	 25.1	 XXX.	 XXX.	 42,852,111	 67,160,492
12.3 NAIC 3	(d) 0	 3,888,893	 0	 0	 0	 0	 3,888,893	 0.9	 XXX.	 XXX.	 3,888,893	 0
12.4 NAIC 4	(d) 0	 1,534,279	 0	 0	 0	 0	 1,534,279	 0.3	 XXX.	 XXX.	 1,534,279	 0
12.5 NAIC 5	(d) 0	 0	 0	 429,925	 0	 0	(c) 429,925	 0.1	 XXX.	 XXX.	 0	 429,925
12.6 NAIC 6	(d) 0	 0	 0	 0	 0	 0	(c) 0	 0.0	 XXX.	 XXX.	 0	 0
12.7 Totals	 51,323,908	 230,655,915	 73,959,445	 45,717,359	 36,710,034	 0	(b) ... 438,366,660	 100.0	 XXX.	 XXX.	 151,430,501	 286,936,160
12.8 Line 12.7 as a % of Col. 7	 11.7	 52.6	 16.9	 10.4	 8.4	 0.0	 100.0	 XXX	 XXX	 XXX	 34.5	 65.5
13. Total Bonds Prior Year												
13.1 NAIC 1	 47,394,311	 154,642,810	 78,562,326	 28,525,551	 13,766,427	 0	 XXX.	 XXX.	 322,891,424	 86.0	 127,321,418	 195,570,007
13.2 NAIC 2	 4,025,392	 28,524,784	 10,509,743	 2,075,194	 3,822,113	 0	 XXX.	 XXX.	 48,957,225	 13.0	 22,326,429	 26,630,795
13.3 NAIC 3	 1,024,705	 1,690,299	 35,263	 3,704	 138,129	 0	 XXX.	 XXX.	 2,892,100	 0.8	 2,892,100	 0
13.4 NAIC 4	 0	 0	 0	 689,097	 0	 0	 XXX.	 XXX.	 689,097	 0.2	 0	 689,097
13.5 NAIC 5	 0	 0	 0	 0	 0	 0	 XXX.	 XXX.	(c) 0	 0.0	 0	 0
13.6 NAIC 6	 0	 0	 0	 0	 0	 0	 XXX.	 XXX.	(c) 0	 0.0	 0	 0
13.7 Totals	 52,444,407	 184,857,893	 89,107,331	 31,293,545	 17,726,669	 0	 XXX.	 XXX.	(b) ... 375,429,845	 100.0	 152,539,947	 222,889,899
13.8 Line 13.7 as a % of Col. 9	 14.0	 49.2	 23.7	 8.3	 4.7	 0.0	 XXX	 XXX	 100.0	 XXX	 40.6	 59.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	 10,140,094	 24,961,460	 14,270,261	 25,972,483	 27,810,920	 0	 103,155,218	 23.5	 127,321,418	 33.9	 103,155,218	 XXX.
14.2 NAIC 2	 39,003	 17,590,435	 23,091,651	 12,835	 2,118,187	 0	 42,852,111	 9.8	 22,326,429	 5.9	 42,852,111	 XXX.
14.3 NAIC 3	 0	 3,888,893	 0	 0	 0	 0	 3,888,893	 0.9	 2,892,100	 0.8	 3,888,893	 XXX.
14.4 NAIC 4	 0	 1,534,279	 0	 0	 0	 0	 1,534,279	 0.3	 0	 0.0	 1,534,279	 XXX.
14.5 NAIC 5	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX.
14.6 NAIC 6	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 0	 XXX.
14.7 Totals	 10,179,097	 47,975,068	 37,361,912	 25,985,318	 29,929,106	 0	 151,430,501	 34.5	 152,539,947	 40.6	 151,430,501	 XXX.
14.8 Line 14.7 as a % of Col. 7	 6.7	 31.7	 24.7	 17.2	 19.8	 0.0	 100.0	 XXX.	 XXX.	 XXX.	 100.0	 XXX.
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	 2.3	 10.9	 8.5	 5.9	 6.8	 0.0	 34.5	 XXX	 XXX	 XXX	 34.5	 XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	 32,379,202	 134,466,003	 27,068,658	 18,953,279	 6,478,602	 0	 219,345,743	 50.0	 195,570,007	 52.1	 XXX.	 219,345,743
15.2 NAIC 2	 8,765,610	 48,214,844	 9,528,875	 348,837	 302,326	 0	 67,160,492	 15.3	 26,630,795	 7.1	 XXX.	 67,160,492
15.3 NAIC 3	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX.	 0
15.4 NAIC 4	 0	 0	 0	 0	 0	 0	 0	 0.0	 689,097	 0.2	 XXX.	 0
15.5 NAIC 5	 0	 0	 0	 429,925	 0	 0	 429,925	 0.1	 0	 0.0	 XXX.	 429,925
15.6 NAIC 6	 0	 0	 0	 0	 0	 0	 0	 0.0	 0	 0.0	 XXX.	 0
15.7 Totals	 41,144,811	 182,680,847	 36,597,533	 19,732,041	 6,780,927	 0	 286,936,160	 65.5	 222,889,899	 59.4	 XXX.	 286,936,160
15.8 Line 15.7 as a % of Col. 7	 14.3	 63.7	 12.8	 6.9	 2.4	 0.0	 100.0	 XXX.	 XXX.	 XXX.	 XXX.	 100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	 9.4	 41.7	 8.3	 4.5	 1.5	 0.0	 65.5	 XXX	 XXX	 XXX	 XXX	 65.5

(a) Includes \$276,436,160 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$0 current year of bonds with Z designations and \$295,240 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 ; NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	599,747	399,348	0	0	0	XXX	999,095	0.2	998,223	0.3	999,095	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	599,747	399,348	0	0	0	XXX	999,095	0.2	998,223	0.3	999,095	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	521,658	0	0	0	XXX	521,658	0.1	733,193	0.2	521,658	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	521,658	0	0	0	XXX	521,658	0.1	733,193	0.2	521,658	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,999,984	3,000,000	0	977,320	0	XXX	6,977,304	1.6	11,975,920	3.2	6,977,304	0
5.02 Residential Mortgage-Backed Securities	51,826	170,566	148,532	161,612	47,351	XXX	579,888	0.1	842,515	0.2	579,888	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities ...	2,429,569	7,129,505	10,259,070	22,224,027	26,431,844	XXX	68,474,016	15.6	79,445,048	21.2	68,474,016	0
5.05 Totals	5,481,379	10,300,071	10,407,602	23,362,960	26,479,195	XXX	76,031,208	17.3	92,263,483	24.6	76,031,208	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	6,808,800	58,012,021	32,738,739	1,996,581	0	XXX	99,556,141	22.7	63,917,755	17.0	55,168,122	44,388,019
6.02 Residential Mortgage-Backed Securities	17,124,254	56,108,620	20,413,792	17,358,420	6,039,985	XXX	117,045,071	26.7	47,265,539	12.6	15,176,139	101,868,932
6.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.2	1,000,000	0.3	0	1,000,000
6.04 Other Loan-Backed and Structured Securities ...	20,309,728	103,779,918	10,399,312	2,999,398	2,190,853	XXX	139,679,209	31.9	165,634,890	44.1	0	139,679,209
6.05 Totals	45,242,782	217,900,559	63,551,843	22,354,399	8,230,838	XXX	357,280,421	81.5	277,818,184	74.0	70,344,261	286,936,160
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	2,000,000	XXX	2,000,000	0.5	2,000,000	0.5	2,000,000	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	1,534,279	0	0	0	XXX	1,534,279	0.3	1,616,763	0.4	1,534,279	0
10.03 Totals	0	1,534,279	0	0	0	XXX	1,534,279	0.3	1,616,763	0.4	1,534,279	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	10,408,530	61,933,026	32,738,739	2,973,901	2,000,000	XXX	110,054,197	25.1	XXX	XXX	65,666,179	44,388,019
12.02 Residential Mortgage-Backed Securities	17,176,081	56,279,186	20,562,324	17,520,032	6,087,336	XXX	117,624,959	26.8	XXX	XXX	15,756,027	101,868,932
12.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.2	XXX	XXX	0	1,000,000
12.04 Other Loan-Backed and Structured Securities	22,739,297	110,909,423	20,658,382	25,223,425	28,622,697	XXX	208,153,225	47.5	XXX	XXX	68,474,016	139,679,209
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	1,534,279	0	0	0	XXX	1,534,279	0.3	XXX	XXX	1,534,279	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	51,323,908	230,655,915	73,959,445	45,717,359	36,710,034	0	438,366,660	100.0	XXX	XXX	151,430,501	286,936,160
12.10 Line 12.09 as a % of Col. 7	11.7	52.6	16.9	10.4	8.4	0.0	100.0	XXX	XXX	XXX	34.5	65.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	10,830,901	49,081,379	17,712,810	0	2,000,000	XXX	XXX	XXX	79,625,090	21.2	49,146,181	30,478,909
13.02 Residential Mortgage-Backed Securities	9,857,857	19,818,050	9,866,017	5,294,373	3,271,757	XXX	XXX	XXX	48,108,055	12.8	15,846,842	32,261,213
13.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	XXX	XXX	1,000,000	0.3	0	1,000,000
13.04 Other Loan-Backed and Structured Securities	30,755,649	114,341,701	61,528,504	25,999,172	12,454,912	XXX	XXX	XXX	245,079,938	65.3	85,930,161	159,149,777
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	1,616,763	0	0	0	XXX	XXX	XXX	1,616,763	0.4	1,616,763	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	52,444,407	184,857,893	89,107,331	31,293,545	17,726,669	0	XXX	XXX	375,429,845	100.0	152,539,947	222,889,899
13.10 Line 13.09 as a % of Col. 9	14.0	49.2	23.7	8.3	4.7	0.0	XXX	XXX	100.0	XXX	40.6	59.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	5,037,229	33,612,846	24,038,783	977,320	2,000,000	XXX	65,666,179	15.0	49,146,181	13.1	65,666,179	XXX
14.02 Residential Mortgage-Backed Securities	2,712,299	5,698,437	3,064,059	2,783,970	1,497,262	XXX	15,756,027	3.6	15,846,842	4.2	15,756,027	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	2,429,569	7,129,505	10,259,070	22,224,027	26,431,844	XXX	68,474,016	15.6	85,930,161	22.9	68,474,016	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	1,534,279	0	0	0	XXX	1,534,279	0.3	1,616,763	0.4	1,534,279	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	10,179,097	47,975,068	37,361,912	25,985,318	29,929,106	0	151,430,501	34.5	152,539,947	40.6	151,430,501	XXX
14.10 Line 14.09 as a % of Col. 7	6.7	31.7	24.7	17.2	19.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.3	10.9	8.5	5.9	6.8	0.0	34.5	XXX	XXX	XXX	34.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	5,371,302	28,320,180	8,699,956	1,996,581	0	XXX	44,388,019	10.1	30,478,909	8.1	XXX	44,388,019
15.02 Residential Mortgage-Backed Securities	14,463,782	50,580,749	17,498,265	14,736,062	4,590,074	XXX	101,868,932	23.2	32,261,213	8.6	XXX	101,868,932
15.03 Commercial Mortgage-Backed Securities	1,000,000	0	0	0	0	XXX	1,000,000	0.2	1,000,000	0.3	XXX	1,000,000
15.04 Other Loan-Backed and Structured Securities	20,309,728	103,779,918	10,399,312	2,999,398	2,190,853	XXX	139,679,209	31.9	159,149,777	42.4	XXX	139,679,209
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	41,144,811	182,680,847	36,597,533	19,732,041	6,780,927	0	286,936,160	65.5	222,889,899	59.4	XXX	286,936,160
15.10 Line 15.09 as a % of Col. 7	14.3	63.7	12.8	6.9	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	9.4	41.7	8.3	4.5	1.5	0.0	65.5	XXX	XXX	XXX	XXX	65.5

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	76,280,881	0	76,280,881	0
2. Cost of cash equivalents acquired	119,284,257	0	119,284,257	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	179,208,668	0	179,208,668	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,356,470	0	16,356,470	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	16,356,470	0	16,356,470	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

[illegible]

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4S-6	UNITED STATES TREASURY	..SD..			... 1.A	249,297	..99.2344	248,086	250,000	249,939	0	146	0	0	2.750	2.810	MN	604	6,875	06/06/2018	05/31/2023
912828-Y6-1	UNITED STATES TREASURY	..SD..			... 1.A	44,800	..98.9063	44,508	45,000	44,975	0	42	0	0	2.750	2.846	JJ	518	1,238	07/26/2018	07/31/2023
912828-Y6-1	UNITED STATES TREASURY	..SD..			... 1.A	303,642	..98.9063	301,664	305,000	304,833	0	282	0	0	2.750	2.846	JJ	3,510	8,388	07/26/2018	07/31/2023
912828-Y8-7	UNITED STATES TREASURY	..SD..			... 1.A	398,000	..95.6563	382,625	400,000	399,348	0	403	0	0	1.750	1.855	JJ	2,929	7,000	07/26/2019	07/31/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						995,738	XXX	976,883	1,000,000	999,095	0	872	0	0	XXX	XXX	XXX	7,562	23,500	XXX	XXX
0109999999. Total - U.S. Government Bonds						995,738	XXX	976,883	1,000,000	999,095	0	872	0	0	XXX	XXX	XXX	7,562	23,500	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
68609T-DM-7	OREGON	..SD..	2		.. 1.B FE	366,061	100.0310	340,105	340,000	350,970	0	(5,142)	0	0	4.000	3.118	JD	1,133	14,047	12/14/2017	12/01/2048
68609T-HV-3	OREGON	..SD..	2		.. 1.B FE	174,326	100.7840	166,294	165,000	170,688	0	(2,785)	0	0	4.250	3.570	JD	584	7,550	11/01/2018	06/01/2049
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						540,387	XXX	506,399	505,000	521,658	0	(7,927)	0	0	XXX	XXX	XXX	1,718	21,598	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						540,387	XXX	506,399	505,000	521,658	0	(7,927)	0	0	XXX	XXX	XXX	1,718	21,598	XXX	XXX
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	..SD..			.. 1.G FE	1,500,000	..97.6520	1,464,780	1,500,000	1,500,000	0	0	0	0	3.375	3.375	JJ	25,313	50,625	06/19/2015	07/01/2025
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	..SD..			.. 1.G FE	500,000	..97.6520	488,260	500,000	500,000	0	0	0	0	3.375	3.374	JJ	8,438	16,875	06/19/2015	07/01/2025
346668-DK-9	FORSYTH MONT POLLUTION CTL REV	..SD..			.. 1.G FE	2,000,000	..99.0450	1,980,900	2,000,000	2,000,001	0	(2)	0	0	2.000	2.000	FA	16,667	40,000	08/05/2016	08/01/2023
59465H-UA-2	MICHIGAN ST HOSP FIN AUTH REV	..SD..			.. 1.B FE	1,000,000	..99.8320	998,320	1,000,000	999,982	0	(11)	0	0	2.400	2.400	MN	3,067	24,000	02/23/2017	11/15/2047
896221-AD-0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV	..SD..	2		.. 1.F FE	1,000,000	..99.8410	998,410	1,000,000	1,000,000	0	0	0	0	3.750	3.749	JD	3,125	37,500	05/18/2017	06/01/2033
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	..SD..	2		.. 1.D FE	970,730	..96.8290	968,290	1,000,000	977,320	0	1,397	0	0	3.375	3.600	FA	12,750	33,750	11/30/2017	08/15/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						6,970,730	XXX	6,898,960	7,000,000	6,977,304	0	1,384	0	0	XXX	XXX	XXX	69,358	202,750	XXX	XXX
3133N3-U9-3	FH RE6008 - RMBS	..SD..	4		... 1.A	104,672	..90.4162	93,099	102,967	104,145	0	(18)	0	0	3.500	3.323	MON	300	3,604	10/16/2019	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS	..SD..	4		... 1.A	187,533	..90.4624	167,217	184,847	186,736	0	(30)	0	0	3.500	3.339	MON	539	6,470	10/18/2019	09/01/2049
31400B-N5-3	FN CA4011 - RMBS	..SD..	4		... 1.A	290,495	..90.4244	258,637	286,026	289,006	0	(46)	0	0	3.500	3.345	MON	834	10,011	10/11/2019	08/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						582,700	XXX	518,953	573,839	579,888	0	(93)	0	0	XXX	XXX	XXX	1,674	20,084	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M	..SD..	2		.. 1.B FE	84,621	..98.5060	83,357	84,621	84,621	0	0	0	0	3.100	3.100	MON	219	2,623	06/12/2013	07/01/2043
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS	..SD..	2		.. 1.A FE	887,620	100.7260	846,098	840,000	867,871	0	(12,374)	0	0	4.250	3.499	MN	6,198	36,984	11/28/2018	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG	..SD..	4		.. 1.B FE	170,289	..95.7770	163,098	170,290	170,290	0	0	0	0	3.200	3.200	MON	454	5,452	06/20/2013	02/01/2044
20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	..SD..	2		.. 1.A FE	1,058,275	..99.2470	997,432	1,005,000	1,031,028	0	(13,638)	0	0	4.000	3.358	MN	5,270	41,831	04/25/2018	11/15/2039
20775C-RY-2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	..SD..	2		.. 1.A FE	235,000	..97.9600	230,206	235,000	235,007	0	(3)	0	0	3.650	3.648	MN	1,096	8,578	02/16/2017	11/15/2032
20775C-TV-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	..SD..	2		.. 1.A FE	880,000	..95.2640	838,323	880,000	879,989	0	(4)	0	0	3.650	3.649	MN	4,104	32,700	04/26/2017	11/15/2037
296122-US-1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA	..SD..	2		.. 1.A FE	782,536	..87.9350	782,536	782,536	782,536	0	0	0	0	3.125	3.125	MON	2,038	24,454	08/20/2014	08/01/2044
31350A-AU-2	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR	..SD..	4		... 1.A	185,000	..92.9280	171,917	185,000	185,000	0	0	0	0	2.304	2.282	MON	355	4,618	07/11/2019	05/15/2027
31350A-BR-8	FEDMFH 15M034 A - CMBS	..SD..	4		.. 1.B FE	25,688	100.0560	25,014	25,000	25,000	0	0	0	0	4.150	3.873	MON	46	1,038	09/11/2015	04/15/2025
31397P-PL-8	FHM M012 A1A - CMBS	..SD..	4		.. 1.B FE	3,052,897	..94.0970	2,872,684	3,052,897	3,052,897	0	0	0	0	4.250	2.420	MON	10,812	61,728	06/15/2022	08/15/2051
34074M-SJ-1	FLORIDA HSG FIN CORP REV - RMBS	..SD..	2		.. 1.A FE	1,432,506	100.4680	1,361,341	1,355,000	1,400,765	0	(14,055)	0	0	4.250	3.507	JJ	28,794	57,588	11/15/2018	01/01/2050
373539-4G-7	GEORGIA ST HSG & FIN AUTH REV - RMBS	..SD..	2		.. 1.A FE	2,500,000	..96.2500	2,406,250	2,500,000	2,499,965	0	(9)	0	0	3.100	3.100	JD	6,458	77,500	05/17/2016	12/01/2031
373539-4H-5	GEORGIA ST HSG & FIN AUTH REV - RMBS	..SD..	2		.. 1.A FE	1,400,000	..97.6210	1,366,694	1,400,000	1,399,978	0	(3)	0	0	3.300	3.300	JD	3,850	46,729	05/17/2016	12/01/2034
373539-6Q-3	GEORGIA ST HSG & FIN AUTH REV - RMBS	..SD..	2		.. 1.A FE	185,000	100.4630	185,857	185,000	184,994	0	7	0	0	3.650	3.650	JD	563	8,003	02/16/2017	12/01/2032
373539-7I-9	GEORGIA ST HSG & FIN AUTH REV - RMBS	..SD..	2		.. 1.A FE	1,500,000	..92.3380	1,385,070	1,500,000	1,499,954	0	0	0	0	3.400	3.400	JD	4,250	51,000	08/09/2017	12/01/2037
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R	..SD..	2		.. 1.B FE	427,539	100.3130	386,205	385,000	419,337	0	(5,296)	0	0	4.000	3.024	JJ	7,700	15,400	10/04/2019	01/01/2050
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV - RMBS	..SD..	2		.. 1.A FE	1,728,654	..99.5490	1,538,032	1,545,000	1,676,251	0	(33,143)	0	0	3.750	2.283	AO	14,906	59,883	03/06/2020	04/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV - RMBS	..SD..	2		.. 1.C FE	592,200	..99.1200	555,072	560,000	577,464	0	(8,398)	0	0	3.500	2.444	FA	8,167	20,213	03/11/2020	08/01/2046
45201Y-R3-3	ILLINOIS HSG DEV AUTH REV - RMBS	..SD..	2		.. 1.A FE	1,013,928	..95.756	945,756	945,000	974,562	0	(10,765)	0	0	4.000	3.206	AO	10,050	39,928	12/01/2017	10/01/2048
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV - RMBS	..SD..	2		.. 1.C FE	1,109,628	100.1510	1,056,593	1,055,000	1,083,084	0	(10,794)	0	0	4.000	3.368	FA	17,583	43,831	06/01/2018	08/01/2048

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45201Y-KY-7	ILLINOIS HSG DEV AUTH REV - RMBS	2			1.A FE	850,161	.80.1330	709,645	885,584	858,638	.0	983	.0	.0	2.450	3.325	MON	1,808	21,697	08/06/2014	06/01/2043
45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	2			1.A FE	449,842	.95.0610	427,625	449,842	449,842	.0	.0	.0	.0	2.850	2.754	MON	2,174	11,932	06/10/2016	07/01/2032
45505T-GP-0	INDIANA ST HSG & CMINTY DEV AUTH SINGLE F	2			1.A FE	30,000	.98.6920	29,608	30,000	30,000	.0	.0	.0	.0	2.850	2.850	JJ	428	855	06/09/2016	07/01/2031
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	4			1.A FE	821,699	.96.3090	791,370	821,699	821,699	.0	.0	.0	.0	3.050	3.050	MON	2,088	25,062	07/22/2015	12/01/2038
56052F-BR-5	MAINE ST HSG AUTH MTG PUR - RMBS	2			1.B FE	118,437	.99.8950	109,885	110,000	111,890	.0	(2,066)	.0	.0	4.000	3.047	MM	562	4,447	06/17/2015	11/15/2045
56052F-GP-4	MAINE ST HSG AUTH MTG PUR - RMBS	2			1.B FE	398,372	.99.9210	369,708	370,000	380,490	.0	(7,825)	.0	.0	4.000	3.107	MM	1,891	14,897	02/23/2017	11/15/2047
57419R-GH-2	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C	2			1.A FE	451,607	.100.5160	453,937	451,607	451,607	.0	.0	.0	.0	4.000	4.000	MON	1,505	18,064	08/14/2013	07/01/2043
57419R-H7-3	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C	2			1.A FE	958,780	.86.1740	826,219	958,780	958,792	.0	(2)	.0	.0	3.950	3.950	MON	3,156	37,872	03/30/2017	11/01/2058
57419R-L8-6	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C	2			1.B FE	295,000	.96.6870	285,227	295,000	294,998	.0	(1)	.0	.0	3.242	3.242	MS	3,188	10,561	04/07/2017	09/01/2048
57587A-AB-1	MASSACHUSETTS ST HSG FIN AGY HSG REV - R	2			1.B FE	1,091,904	.100.0900	1,035,932	1,035,000	1,063,195	.0	(14,857)	.0	.0	4.000	3.331	JD	3,450	42,809	05/31/2018	12/01/2048
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R	2			1.B FE	884,235	.99.5580	821,354	825,000	829,533	.0	(5,708)	.0	.0	4.000	3.700	JD	2,750	35,026	03/12/2015	06/01/2039
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M	2			1.C FE	1,035,021	.100.0930	975,907	975,000	1,004,121	.0	(14,118)	.0	.0	4.000	3.268	JD	3,250	39,000	03/09/2018	12/01/2048
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	2			1.A FE	312,992	.94.8350	296,826	312,992	312,992	.0	.0	.0	.0	2.875	2.875	MON	750	8,999	10/15/2014	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	2			1.A FE	921,742	.94.6600	872,521	921,742	921,742	.0	.0	.0	.0	2.800	2.800	MON	2,151	25,809	01/13/2015	02/01/2045
60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	2			1.A FE	384,498	.95.1270	365,761	384,498	384,498	.0	.0	.0	.0	3.000	2.999	MON	961	11,535	03/11/2015	04/01/2045
60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	2			1.A FE	4,819,825	.92.9080	4,478,003	4,819,825	4,819,825	.0	.0	.0	.0	2.050	2.050	MON	8,234	101,002	11/10/2021	12/01/2051
60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS	2			1.B FE	52,302	.99.3620	49,681	50,000	50,000	.0	(390)	.0	.0	3.000	2.468	JJ	750	1,614	09/30/2022	07/01/2031
60416S-WD-8	MINNESOTA ST HSG FIN AGY - RMBS	2			1.B FE	450,976	.100.0510	420,214	420,000	433,064	.0	(6,094)	.0	.0	4.000	3.166	JJ	8,400	17,278	09/30/2022	01/01/2048
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	2			1.A FE	85,812	.84.3810	71,773	85,059	85,124	.0	(153)	.0	.0	3.050	3.042	MON	216	2,594	03/31/2016	12/01/2034
60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	2			1.B FE	422,959	.99.5930	388,413	390,000	397,063	.0	(7,220)	.0	.0	3.750	2.729	MM	2,625	15,480	04/24/2015	05/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	2			1.B FE	156,259	.99.4820	144,249	145,000	146,895	.0	(1,932)	.0	.0	4.000	3.412	MM	967	6,350	03/31/2016	11/01/2045
60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	2			1.B FE	597,985	.100.7880	569,452	565,000	583,950	.0	(8,068)	.0	.0	4.250	3.490	MM	4,002	24,968	11/01/2018	05/01/2049
61212R-X7-6	MONTANA ST BRD HSG - RMBS	2			1.C FE	47,292	.99.7190	44,874	45,000	45,341	.0	(1,595)	.0	.0	4.000	3.472	JD	150	1,797	07/11/2012	12/01/2038
61212W-EL-5	MONTANA ST BRD HSG SINGLE FAMILY MTG - R	2			1.B FE	755,000	.98.1460	741,002	755,000	755,006	.0	(7)	.0	.0	3.375	3.374	JD	2,123	25,481	09/08/2017	12/01/2037
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG	2			1.B FE	1,005,319	.100.1010	945,954	945,000	977,865	.0	(14,244)	.0	.0	4.000	3.335	MS	12,867	39,766	03/07/2018	09/01/2048
641272-FX-2	NEVADA HSG DIV - RMBS	2			1.D FE	1,597,399	.100.2860	1,554,433	1,550,000	1,550,000	.0	.0	.0	.0	4.750	4.749	AO	18,406	73,625	12/13/2011	04/01/2039
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV - RM	2			1.C FE	1,114,755	.101.5270	1,055,881	1,040,000	1,087,474	.0	(16,589)	.0	.0	4.500	3.785	AO	11,700	46,800	06/15/2018	10/01/2048
647200-2H-6	NEW MEXICO MTG FIN AUTH - RMBS	2			1.A FE	289,995	.95.4220	276,719	289,994	289,994	.0	.0	.0	.0	2.750	2.749	MON	665	7,975	02/19/2015	12/01/2035
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS	2			1.A FE	185,637	.99.0800	173,390	175,000	177,472	.0	(1,957)	.0	.0	3.250	2.653	MS	1,896	5,978	02/20/2015	03/01/2045
647200-3N-2	NEW MEXICO MTG FIN AUTH - RMBS	2			1.B FE	752,536	.96.7780	728,293	752,540	752,540	.0	.0	.0	.0	3.125	3.124	MON	1,960	23,517	07/15/2015	02/01/2037
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS	2			1.B FE	213,620	.93.4100	204,659	219,097	214,731	.0	161	.0	.0	2.600	2.729	MON	475	5,697	08/08/2014	02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS	2			1.B FE	819,821	.99.8980	825,693	826,536	823,373	.0	112	.0	.0	2.850	2.875	MON	1,963	23,556	08/29/2014	07/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH - RMBS	2			1.A FE	660,913	.100.7670	629,794	625,000	646,190	.0	(8,546)	.0	.0	4.250	3.504	JJ	13,281	27,143	11/05/2018	07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS	2			1.A FE	781,632	.99.5660	716,875	720,000	761,206	.0	(14,156)	.0	.0	3.750	2.710	JJ	13,500	27,517	07/10/2019	01/01/2050
647201-JJ-2	NEW MEXICO MTG FIN AUTH - RMBS	2			1.A FE	1,567,181	.98.8840	1,438,762	1,455,000	1,535,451	.0	(25,416)	.0	.0	3.500	2.640	JJ	25,463	51,930	10/03/2019	07/01/2050
64987B-AQ-6	NEW YORK ST HSG FIN AGY REV - RMBS	2			1.C FE	1,000,000	.91.0430	910,430	1,000,000	999,990	.0	(10)	.0	.0	2.750	2.750	MM	4,583	27,500	06/22/2016	11/01/2031
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV -	2			1.B FE	100,575	.99.5850	94,606	95,000	95,344	.0	(479)	.0	.0	3.500	3.201	AO	831	3,642	02/11/2015	10/01/2034
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -	2			1.B FE	548,702	.99.2330	516,012	520,000	523,297	.0	(4,384)	.0	.0	3.500	3.124	AO	4,550	21,026	07/22/2015	10/01/2035
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV -	2			1.B FE	77,546	.99.3250	74,494	75,000	75,075	.0	(298)	.0	.0	3.500	3.090	AO	656	3,194	07/11/2013	10/01/2043
64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS	2			1.A FE	106,099	.99.0090	99,009	100,000	100,906	.0	(794)	.0	.0	3.500	2.964	AO	875	3,500	03/31/2016	10/01/2030
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -	2			1.B FE	791,147	.97.9160	719,683	735,000	773,390	.0	(13,071)	.0	.0	3.500	2.589	AO	6,431	27,103	09/12/2019	10/01/2032
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP	2			1.B FE	610,000	.97.9430	597,452	609,995	609,995	.0	(5)	.0	.0	3.850	3.850	JJ	11,743	24,153	05/17/2017	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP	2			1.B FE	445,358	.99.9700	409,877	410,000	423,770	.0	(6,600)	.0	.0	4.000	3.101	JJ	8,200	16,656	05/17/2017	07/01/2047
659909-HW-9	NORTH DAKOTA ST HSG FIN AGY - RMBS	2			1.B FE	536,318	.99.9020	494,515	495,000	499,501	.0	(6,404)	.0	.0	4.000	3.373	JJ	9,900	19,800	05/22/2015	01/01/2036
67756Q-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	2			1.A FE	424,696	.95.1220	403,979	424,696	424,696	.0	.0	.0	.0	2.700	2.699	MON	956	11,467	04/21/2015	03/01/2036

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	2			1.A FE	528,478	95.6100	505,278	528,478	528,478	0	0	0	0	2.800	2.800	MON	1,233	14,797	02/17/2016	03/01/2046
67756Q-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	2			1.A FE	900,818	95.9040	863,921	900,818	900,818	0	0	0	0	3.250	3.250	MON	2,440	29,277	02/17/2016	03/01/2046
67756Q-WE-3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	2			1.A FE	690,000	95.0940	656,149	690,000	689,993	0	0	0	0	3.400	3.400	MS	7,820	23,536	09/07/2017	09/01/2037
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	2			1.C FE	45,000	99.4530	44,754	45,000	45,000	0	0	0	0	2.500	2.500	JJ	563	1,406	05/31/2013	07/01/2034
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	2			1.C FE	201,037	99.4560	188,966	190,000	191,388	0	(1,453)	0	0	3.500	3.120	JJ	3,325	7,577	08/05/2015	07/01/2036
686087-VV-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	2			1.C FE	615,000	96.7950	595,289	615,000	614,978	0	5	0	0	3.450	3.450	JJ	10,609	22,760	08/30/2017	01/01/2038
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	2			1.C FE	451,332	99.1920	416,606	420,000	433,553	0	(6,961)	0	0	4.000	3.135	JJ	8,400	17,953	12/07/2017	01/01/2040
708796-7D-3	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M	2			1.B FE	3,000,000	91.1090	2,733,270	3,000,000	3,000,062	0	(15)	0	0	3.500	3.499	AO	26,250	105,000	08/25/2017	10/01/2037
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM	2			1.C FE	1,000,000	95.9360	959,360	1,000,000	1,000,001	0	0	0	0	3.800	3.800	AO	9,500	38,000	11/30/2017	10/01/2037
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	2			1.A FE	264,621	96.5060	246,090	255,000	257,298	0	(1,008)	0	0	4.000	4.000	JJ	5,100	10,469	06/25/2015	07/01/2037
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	2			1.A FE	146,952	99.5130	134,343	135,000	138,472	0	(2,676)	0	0	4.000	3.096	JJ	2,700	5,468	06/29/2016	07/01/2043
83712D-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	2			1.A FE	1,280,000	97.6330	1,249,702	1,280,000	1,279,982	0	(4)	0	0	3.400	3.400	JJ	21,760	43,869	08/09/2017	07/01/2038
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH - RMBS	2			1.A FE	361,287	99.4840	338,246	340,000	348,605	0	(3,919)	0	0	4.000	3.291	MN	2,267	14,249	12/12/2017	05/01/2039
83756C-WI-2	SOUTH DAKOTA HSG DEV AUTH - RMBS	2			1.A FE	1,327,238	104.2240	1,302,800	1,250,000	1,323,714	0	(3,524)	0	0	5.000	4.195	MN	10,417	22,222	05/25/2022	05/01/2053
88045R-B7-6	TENNESSEE HSG DEV AGY - RMBS	2			1.C FE	409,875	99.1880	381,874	385,000	389,122	0	(2,597)	0	0	3.500	3.294	JJ	6,738	14,379	04/30/2015	07/01/2045
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R	2			1.B FE	377,045	99.9700	349,895	350,000	358,946	0	(4,945)	0	0	4.000	3.222	JJ	7,000	15,107	02/23/2017	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R	2			1.B FE	395,697	99.2970	362,434	365,000	377,904	0	(6,662)	0	0	4.000	3.291	JJ	7,300	15,500	05/18/2017	01/01/2042
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R	2			1.B FE	285,000	97.3580	277,470	285,000	284,995	0	1	0	0	3.700	3.700	JJ	5,273	11,949	05/18/2017	07/01/2036
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R	2			1.B FE	1,096,830	95.1930	961,449	1,010,000	1,077,815	0	(17,751)	0	0	3.750	2.846	JJ	18,938	39,026	02/26/2020	07/01/2050
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	2			1.B FE	609,982	93.1780	568,386	610,000	610,000	0	0	0	0	3.125	3.125	MS	6,406	19,929	03/31/2016	03/01/2046
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	2			1.B FE	1,077,493	94.3260	1,016,356	1,077,493	1,077,493	0	0	0	0	3.100	3.115	MON	2,784	33,660	06/08/2017	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	2			1.B FE	844,945	100.3190	762,424	760,000	824,692	0	(15,431)	0	0	4.000	2.910	MS	10,333	31,294	07/17/2019	03/01/2050
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	482,259	83.1840	401,162	482,259	482,259	0	0	0	0	2.300	2.322	MON	1,879	11,245	06/12/2020	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	482,259	83.1840	401,162	482,259	482,259	0	0	0	0	2.300	2.322	MON	1,879	10,320	06/12/2020	07/01/2037
91743P-AK-1	UTAH HSG CORP - RMBS	4			1.A FE	122,842	98.0250	114,529	116,836	123,967	0	(235)	0	0	3.500	3.043	MON	341	4,089	08/13/2014	08/21/2044
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS	4			1.A FE	716,023	94.6910	678,009	716,023	715,757	0	(54)	0	0	3.125	3.110	MON	1,865	22,376	05/24/2017	11/25/2039
93978T-XF-1	WASHINGTON ST HSG FIN COMMN - RMBS	2			1.A FE	1,121,902	99.9310	1,044,279	1,045,000	1,071,252	0	(17,330)	0	0	4.000	3.310	JD	3,483	43,785	03/23/2017	12/01/2047
97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O				1.C FE	330,956	99.6310	308,856	310,000	317,064	0	(7,884)	0	0	4.000	2.905	MS	4,133	12,400	09/04/2015	09/01/2045
98322Q-MJ-3	WYOMING CMNTY DEV AUTH HSG REV - RMBS	2			1.B FE	965,000	96.6960	933,116	965,000	964,992	0	(6)	0	0	3.450	3.450	JD	2,774	33,293	04/26/2017	12/01/2032
0849999999 Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						69,403,193	XXX	65,048,990	67,463,999	68,474,016	0	(382,648)	0	0	XXX	XXX	XXX	534,901	2,311,869	XXX	XXX
0909999999 Total - U.S. Special Revenues Bonds						76,956,622	XXX	72,466,902	75,037,838	76,031,208	0	(381,357)	0	0	XXX	XXX	XXX	605,934	2,534,703	XXX	XXX
012653-AD-3	ALBEMARLE CORP			1,2	2.B FE	999,080	97.4609	974,609	1,000,000	999,210	0	130	0	0	4.650	4.670	JD	3,875	25,575	05/10/2022	06/01/2027
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	940,918	88.7891	839,057	945,000	942,232	0	664	0	0	1.000	1.089	MN	1,286	9,279	05/10/2021	05/12/2026
023135-BX-3	AMAZON.COM INC			1,2	1.D FE	2,046,122	88.7891	1,824,616	2,055,000	2,048,978	0	1,890	0	0	1.000	1.089	MN	2,797	20,721	05/10/2021	05/12/2026
03666H-AA-9	ANTARES HOLDINGS LP	C		1,2	2.C FE	999,950	99.1250	991,250	1,000,000	1,000,014	0	(22)	0	0	6.000	5.998	FA	22,667	60,000	07/19/2018	08/15/2023
038923-AD-0	ARBOR REALTY TRUST INC			1,2	1.F PL	999,870	100.0655	1,000,655	1,000,000	1,000,007	0	(21)	0	0	5.625	5.623	MN	9,375	56,250	03/08/2018	05/01/2023
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	1,000,000	87.9321	879,321	1,000,000	1,000,000	0	0	0	0	5.000	4.998	AO	8,472	50,000	04/30/2021	04/30/2026
04685A-3C-3	ATHENE GLOBAL FUNDING				1.E FE	1,686,770	80.6408	1,612,816	2,000,000	1,714,768	0	27,998	0	0	1.985	4.915	FA	14,557	19,850	05/06/2022	08/19/2028
05568Y-AA-6	BNSF 2007-1 PTC - ABS			1	1.C FE	437,270	100.1926	438,112	437,270	437,491	0	(117)	0	0	5.996	5.912	AO	6,555	26,219	06/11/2007	04/01/2024
05580M-B2-7	B RILEY FINANCIAL INC			1,2	2.A PL	1,000,000	22.3000	892,000	1,000,000	1,000,000	0	0	0	0	5.500	5.501	JAJO	9,319	55,000	03/25/2021	03/31/2026
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	991,960	86.2555	862,555	1,000,000	994,732	0	1,548	0	0	2.950	3.125	MS	9,096	29,500	03/03/2021	03/10/2026
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20				2.C PL	1,000,000	95.8732	958,732	1,000,000	1,000,000	0	0	0	0	5.820	5.820	JD	32,657	0	04/21/2022	12/09/2025
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	1,996,560	101.0298	2,020,596	2,000,000	1,996,581	0	21	0	0	6.200	6.223	AO	19,978	0	10/31/2022	04/22/2033
09261H-AT-4	BLACKSTONE PRIVATE CREDIT FUND			1	2.C FE	1,997,180	95.9725	1,919,450	2,000,000	1,997,959	0	779	0	0	4.700	4.749	MS	24,806	47,522	03/17/2022	03/24/2025

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	1,015,520	.91.8342	.918,342	1,000,000	1,009,489	.0	(3,004)	.0	.0	.3.625	3.286	JJ	16,715	36,250	11/23/2020	01/15/2026
09261X-AG-7	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	809,190	.78.1500	.781,500	1,000,000	819,739	.0	10,549	.0	.0	.2.850	6.682	MS	7,204	14,250	08/03/2022	09/30/2028
09581J-AA-4	BLUE OIL FINANCE LLC			1,2	2.B FE	987,300	.74.7928	.747,928	1,000,000	989,021	.0	1,113	.0	.0	.3.125	3.275	JD	1,823	31,250	06/03/2021	06/10/2031
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC			1	3.A FE	921,250	.90.8893	.908,893	1,000,000	908,893	(17,723)	5,366	.0	.0	.4.800	7.165	JJ	20,533	.0	09/13/2022	07/27/2026
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C		1	1.F FE	371,432	.98.0000	.364,003	371,432	371,433	.0	.0	.0	.0	.4.625	4.651	IMSD	525	17,179	06/25/2013	12/20/2025
11135F-BE-0	BROADCOM INC			1,2	2.C FE	997,430	.84.8278	.848,278	1,000,000	998,109	.0	347	.0	.0	.1.950	1.989	FA	7,367	19,500	01/04/2021	02/15/2028
114259-AV-6	BROOKLYN UNION GAS CO			1,2	2.A FE	2,000,000	.95.4842	1,909,684	2,000,000	2,000,000	.0	.0	.0	.0	.4.632	4.632	FA	37,571	.0	08/02/2022	08/05/2027
12325J-AJ-0	FRANKLIN BSP LENDING CORP			1,2	2.C FE	1,993,960	.87.6269	1,752,538	2,000,000	1,973,023	.0	(6,869)	.0	.0	.3.250	3.316	MS	16,431	65,000	03/24/2021	03/30/2026
125491-AN-0	C1 FINANCIAL CORP	C		1,2	2.B FE	744,890	.76.8594	.768,594	1,000,000	751,318	.0	6,428	.0	.0	.3.200	7.389	JD	1,244	16,000	09/20/2022	12/17/2030
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	1,000,000	.97.0026	.970,026	1,000,000	1,000,000	.0	.0	.0	.0	.4.927	4.929	MN	6,980	24,772	05/05/2022	05/10/2028
140501-AB-3	CAPITAL SOUTHWEST CORP				1.G PL	2,042,200	.92.6563	1,853,126	2,000,000	2,027,454	.0	(8,211)	.0	.0	.4.500	4.022	JJ	37,750	90,000	02/22/2021	01/31/2026
15089Q-AM-6	CELANESE US HOLDINGS LLC			1,2	2.C FE	1,000,000	.98.8668	.988,668	1,000,000	1,000,000	.0	.0	.0	.0	.6.165	6.165	JJ	28,599	.0	07/07/2022	07/15/2027
15089Q-AR-5	CELANESE US HOLDINGS LLC			1	2.C FE	999,870	.99.9925	.999,925	1,000,000	999,884	.0	14	.0	.0	.5.900	5.908	JJ	27,369	.0	07/07/2022	07/05/2024
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	1,000,000	.95.6832	.956,832	1,000,000	1,000,000	.0	.0	.0	.0	.5.750	5.751	JD	4,792	57,500	05/21/2020	06/01/2030
172967-PA-3	CITIGROUP INC			1,2,5	1.G FE	1,000,000	.103.4717	1,034,717	1,000,000	1,000,000	.0	.0	.0	.0	.6.270	6.272	MN	7,663	.0	11/09/2022	11/17/2033
20454P-AA-1	COMPEER FINANCIAL, FLCA				2.B FE	1,000,000	.87.8276	.878,276	1,000,000	1,000,000	.0	.0	.0	.0	.2.750	2.750	JD	2,292	27,500	05/12/2021	06/01/2031
24422E-VF-3	JOHN DEERE CAPITAL CORP				1.F FE	999,340	.88.8634	.888,634	1,000,000	999,596	.0	92	.0	.0	.1.750	1.760	MS	5,444	17,500	03/04/2020	03/09/2027
24906P-PA-3	DENTSPLY SIRONA INC			1,2	2.B FE	997,880	.83.2514	.832,514	1,000,000	998,369	.0	191	.0	.0	.3.250	3.275	JD	2,708	32,500	05/20/2020	06/01/2030
278642-AW-3	EBAY INC			1,2	2.A FE	998,430	.85.3391	.853,391	1,000,000	998,829	.0	146	.0	.0	.2.700	2.718	MS	8,250	27,000	03/04/2020	03/11/2030
33938X-AE-5	FLEX LTD	C		1,2	2.C FE	1,981,460	.99.6176	1,992,352	2,000,000	1,981,700	.0	240	.0	.0	.6.000	6.212	JJ	8,000	.0	11/30/2022	01/15/2028
37940X-AI-7	GLOBAL PAYMENTS INC			1,2	2.C FE	1,998,460	.97.2367	1,944,734	2,000,000	1,998,544	.0	84	.0	.0	.4.950	4.968	FA	35,475	.0	08/08/2022	08/15/2027
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	996,990	.84.8501	.848,501	1,000,000	997,958	.0	528	.0	.0	.2.500	2.559	FA	8,819	25,000	02/17/2021	08/24/2026
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	2.B PL	990,090	.95.7500	.957,500	1,000,000	990,671	.0	581	.0	.0	.8.875	9.125	MS	30,816	.0	08/23/2022	09/01/2027
40444V-AA*-6	HPS CORPORATE LENDING A 8.37 11/14/2025				2.C PL	4,000,000	.100.0000	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.8.370	8.370	MN	43,710	.0	11/14/2022	11/14/2025
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	998,630	.93.7092	.937,092	1,000,000	999,305	.0	270	.0	.0	.3.350	3.380	JD	2,140	33,500	06/03/2020	06/08/2025
45005*-AB-6	IRG INDUSTRIAL LLC				2.C FE	2,000,000	.87.6244	1,752,488	2,000,000	2,000,000	.0	.0	.0	.0	.4.020	4.020	MS	26,577	80,400	03/03/2021	03/02/2028
452327-AP-4	ILLUMINA INC			1,2	2.B FE	998,630	.101.8129	1,018,129	1,000,000	998,643	.0	13	.0	.0	.5.750	5.782	JD	2,875	.0	11/29/2022	12/13/2027
46647P-BH-8	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,000,000	.92.4899	.924,899	1,000,000	1,000,000	.0	.0	.0	.0	.2.005	2.005	MS	6,015	20,050	03/10/2020	03/13/2026
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	2,085,000	.99.3750	1,987,500	2,000,000	1,987,500	(86,494)	(11,006)	.0	.0	.6.694	5.656	JJ	61,734	66,940	04/14/2022	01/15/2027
539439-AI-9	LLOYDS BANKING GROUP PLC	C		2	2.A FE	2,000,000	.106.2164	2,124,328	2,000,000	2,000,000	.0	.0	.0	.0	.7.953	7.951	MN	20,324	.0	11/07/2022	11/15/2033
55272X-AA-0	MFA FINANCIAL INC				2.C PL	987,500	.90.2044	.902,044	1,000,000	991,532	.0	4,032	.0	.0	.6.250	6.872	JD	2,778	62,500	04/08/2022	06/15/2024
55903V-AG-8	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	10,000,000	.90.3036	9,030,360	10,000,000	10,000,000	.0	.0	.0	.0	.3.755	3.755	MS	110,564	187,750	03/09/2022	03/15/2027
61774A-AA*-4	MORGAN STANLEY DIRECT LENDING FUND				2.C PL	2,000,000	.97.8344	1,956,688	2,000,000	2,000,000	.0	.0	.0	.0	.7.550	7.550	MS	45,300	.0	09/13/2022	09/13/2025
629377-CP-5	NRG ENERGY INC			1,2	2.C FE	852,740	.82.8970	.828,970	1,000,000	865,105	.0	12,365	.0	.0	.2.450	5.629	JD	1,974	12,250	06/21/2022	12/02/2027
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.A PL	1,000,000	.96.5000	.965,000	1,000,000	1,000,000	.0	.0	.0	.0	.5.750	5.747	AO	9,743	57,500	04/15/2021	04/30/2026
651229-BC-9	NEWELL BRANDS INC			1,2	3.A FE	1,000,000	.99.2500	.992,500	1,000,000	992,500	(7,500)	.0	.0	.0	.6.375	6.375	MS	18,948	.0	09/09/2022	09/15/2027
654740-BL-2	NISSAN MOTOR ACCEPTANCE COMPANY LLC				2.C FE	2,998,920	.97.9659	2,938,977	3,000,000	2,999,855	.0	196	.0	.0	.3.875	3.882	MS	32,292	116,250	09/18/2018	09/21/2023
680277-AC-4	OLD SECOND BANCORP INC				2.C FE	1,000,000	.83.1058	.831,058	1,000,000	1,000,000	.0	.0	.0	.0	.3.500	3.500	AO	7,389	35,000	04/06/2021	04/15/2031
68389X-BN-4	ORACLE CORP			1,2	2.B FE	1,030,670	.91.9421	.919,421	1,000,000	1,025,777	.0	(4,893)	.0	.0	.3.250	2.654	MN	4,153	32,500	01/18/2022	01/15/2027
68389X-CJ-2	ORACLE CORP			1,2	2.B FE	1,996,480	.105.6149	2,112,298	2,000,000	1,996,518	.0	38	.0	.0	.6.250	6.274	MN	18,056	.0	11/07/2022	11/09/2032
69120V-AN-1	OIL ROCK CORE INCOME CORP			1,2	2.C FE	997,350	.99.6421	.996,421	1,000,000	997,481	.0	131	.0	.0	.7.750	7.815	MS	22,604	.0	09/09/2022	09/16/2027
69506Y-SC-4	PACIFIC WESTERN BANK			2,5	2.A PL	2,000,000	.91.9558	1,839,116	2,000,000	2,000,000	.0	.0	.0	.0	.3.250	3.251	MN	.0	65,000	04/27/2021	05/01/2031
74930B-AG-0	RBB BANCORP			2,5	2.B FE	1,000,000	.92.8570	.928,570	1,000,000	1,000,000	.0	.0	.0	.0	.4.000	4.001	AO	10,000	40,000	03/23/2021	04/01/2031
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	997,720	.76.2187	.762,187	1,000,000	998,058	.0	200	.0	.0	.3.350	3.377	AO	6,979	33,500	04/13/2021	04/16/2031
845011-AF-2	SOUTHWEST GAS CORP			1,2	2.A FE	1,498,005	.102.3458	1,535,187	1,500,000	1,498,035	.0	30	.0	.0	.5.800	5.831	JD	7,250	.0	11/29/2022	12/01/2027

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026 .....	.....	.....	.....	.. 2.B PL	1,000,000	..90.6966	..906,966	1,000,000	1,000,000	0	0	0	0	..4.250	4.253	JAJO	10,625	42,500	03/31/2021	04/01/2026
87227R-QE-7	HUNTINGTON NATIONAL BANK .....	.....	.....	.....	.. 2.A FE	1,000,000	..96.7779	..967,779	1,000,000	1,000,000	0	0	0	0	..5.500	5.501	MM	8,403	55,000	05/01/2020	05/06/2030
89214P-DD-8	TOWNEBANK .....	.....	.....	.....	.. 2.A FE	1,000,000	..83.7123	..837,123	1,000,000	1,000,000	0	0	0	0	..3.125	3.125	FA	11,806	16,146	02/02/2022	02/15/2032
89236T-GL-3	TOYOTA MOTOR CREDIT CORP .....	.....	.....	.....	.. 1.E FE	299,730	..95.1620	..285,486	300,000	299,902	0	54	0	0	..2.000	2.019	AO	1,400	6,000	10/02/2019	10/07/2024
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP .....	.....	.....	.....	.. 2.B FE	1,500,000	..90.3099	1,354,649	1,500,000	1,500,000	0	0	0	0	..4.500	4.500	MS	19,125	67,500	03/01/2021	03/01/2026
92343V-ER-1	VERIZON COMMUNICATIONS INC .....	.....	.....	.....	.. 2.A FE	489,830	..96.2110	..477,207	496,000	492,311	0	555	0	0	..4.329	4.478	MS	5,964	21,472	06/21/2018	09/21/2028
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC .....	.....	.....	.....	.. 2.C FE	1,463,790	..91.8750	1,378,125	1,500,000	1,469,244	0	5,454	0	0	..3.700	4.253	JJ	23,279	27,750	03/14/2022	01/30/2027
92852L-AC-3	VITERRA FINANCE BV	C .....	.....	.....	.. 2.C FE	498,140	..94.4127	..472,064	500,000	498,373	0	233	0	0	..4.900	4.985	AO	4,764	12,250	04/13/2022	04/21/2027
950810-AA-9	WESBANCO INC .....	.....	.....	.....	.. 2.B FE	3,000,000	..88.9307	2,667,921	3,000,000	3,000,000	0	0	0	0	..3.750	3.751	AO	28,125	58,750	03/18/2022	04/01/2032
957638-AD-1	WESTERN ALLIANCE BANCORP .....	.....	.....	.....	.. 2.B FE	1,000,000	..85.0132	..850,132	1,000,000	1,000,000	0	0	0	0	..3.000	3.000	JD	1,333	30,000	06/03/2021	06/15/2031
96524V-A*-7	WHITEHORSE FINANCE, INC. ....	.....	.....	.....	.. 2.A PL	1,000,000	..98.2900	..982,900	1,000,000	1,000,000	0	0	0	0	..6.000	5.998	FA	24,000	60,000	08/07/2018	08/07/2023
984851-AH-8	YARA INTERNATIONAL ASA	C .....	.....	.....	.. 2.B FE	2,000,000	..105.3609	2,107,218	2,000,000	2,000,000	0	0	0	0	..7.378	7.378	MM	19,265	0	11/08/2022	11/14/2032
1019999999-Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						99,634,507	XXX	93,783,529	100,604,702	99,556,141	(111,717)	48,139	0	0	XXX	XXX	XXX	1,120,135	2,141,624	XXX	XXX
00443P-AA-7	ACE 2007-HE2 A1 - RMBS .....	.....	.....	4	.. 1.A FM	373,694	..86.2898	..422,552	489,689	402,507	0	9,449	0	0	..4.529	6.856	MON	308	8,167	02/23/2015	12/25/2036
03464H-AA-3	ACMT 225 A1 - CMO/RMBS .....	.....	.....	4	.. 1.A FE	937,118	..95.6708	..919,381	960,984	935,758	0	(1,361)	0	0	..4.500	5.607	MON	3,604	18,018	07/29/2022	05/25/2067
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS .....	.....	.....	4	.. 1.A FM	567,998	..87.4617	..649,008	742,048	644,512	0	40,442	0	0	..4.729	8.922	MON	487	13,522	09/18/2014	01/25/2037
059522-AA-0	BAFC 2007-C 6A1 - RMBS .....	.....	.....	4	.. 1.A FM	73,350	..96.2387	..82,082	85,290	82,207	0	1,712	0	0	..4.773	7.466	MON	136	1,725	02/25/2016	05/20/2047
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS .....	.....	.....	4	.. 1.A	1,618,649	..83.8744	1,380,497	1,645,910	1,615,691	0	(2,958)	0	0	..3.000	3.314	MON	4,115	41,148	02/17/2022	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS .....	.....	.....	4	.. 1.A	4,054,937	..80.6602	3,402,015	4,217,714	4,049,608	0	(5,329)	0	0	..2.500	3.143	MON	8,787	87,869	02/10/2022	06/26/2051
07386Y-AE-4	BSARM 2007-5 3A1 - CMO/RMBS .....	.....	.....	4	.. 1.A FM	503,555	..86.8836	..453,375	521,818	496,258	0	3,759	0	0	..3.689	4.892	MON	1,604	17,528	01/11/2019	08/25/2047
10569F-AA-6	BRAVO 22QM1 A1 - CMO/RMBS .....	.....	.....	4	.. 1.A FE	1,602,011	..91.8403	1,472,421	1,603,241	1,587,702	0	(14,309)	0	0	..3.626	4.234	MON	969	48,445	03/15/2022	03/01/2060
12529L-AA-8	CFMT 2020-HB4 A - RMBS .....	.....	.....	4	.. 1.A FE	1,828,412	..96.0000	1,755,276	1,828,413	1,825,068	0	10,038	0	0	..0.946	2.945	MON	288	17,299	12/11/2020	12/26/2030
12530B-AA-7	CFMT 2021-3 A - CMBS .....	.....	.....	4	.. 1.A FE	3,852,012	..94.8470	3,653,522	3,852,017	3,857,928	0	5,913	0	0	..1.151	1.575	MON	739	44,494	10/22/2021	10/27/2031
12530G-AA-6	CFMT 2022-HB9 A - RMBS .....	.....	.....	4	.. 1.A FE	898,500	..92.0000	..909,083	988,134	905,579	0	7,079	0	0	..3.250	6.636	MON	535	7,850	09/23/2022	09/25/2037
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS .....	.....	.....	4	.. 1.A FE	1,892,542	..86.6450	1,731,891	1,998,836	1,914,022	0	21,480	0	0	..2.000	3.416	MON	666	34,202	02/14/2022	02/26/2052
12544D-AG-4	CIHL 2007-14 A7 - CMO/RMBS .....	.....	.....	4	.. 1.A FM	15,094	..57.2630	..20,204	35,282	19,899	0	(357)	0	0	..6.000	7.422	MON	176	2,801	05/31/2009	09/25/2037
12545E-AK-2	CIHL 2007-J2 2A9 - CMO/RMBS .....	.....	.....	4	.. 1.A FM	175,182	..42.0778	..201,150	478,042	153,160	0	(776)	0	0	..6.000	12.700	MON	2,390	22,806	05/31/2009	07/25/2037
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS .....	.....	.....	4	.. 1.F FE	1,783,318	..93.8456	1,673,580	1,783,333	1,779,660	0	(3,658)	0	0	..3.757	3.902	MON	5,583	55,833	02/22/2022	03/25/2067
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS .....	.....	.....	4	.. 1.F FE	2,873,903	..97.4200	2,857,158	2,932,824	2,872,583	0	(1,320)	0	0	..6.000	7.154	MON	14,664	43,992	09/20/2022	10/25/2057
12566X-AM-0	CMALT 2007-A7 2A3 - CMO/RMBS .....	.....	.....	4	.. 1.A FM	307,464	..91.4567	..281,084	307,341	153,451	0	18,944	0	0	..6.250	24.089	MON	1,601	19,208	12/29/2021	07/25/2037
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS .....	.....	.....	4	.. 1.A FE	915,862	..91.5938	..838,881	915,872	916,348	0	486	0	0	..3.901	4.412	MON	2,977	26,796	03/17/2022	02/25/2067
12662Y-AA-7	COLT 226 A1 - CMO/RMBS .....	.....	.....	4	.. 1.A FE	472,566	..96.0473	..461,282	480,265	472,465	0	(100)	0	0	..4.650	5.349	MON	1,861	11,116	06/30/2022	07/25/2067
12663D-AC-8	CSMC 22QM5 A1 - CMO/RMBS .....	.....	.....	4	.. 1.A FE	970,498	..97.5996	..951,994	975,408	970,503	0	5	0	0	..5.169	5.178	MON	4,202	21,008	08/01/2022	06/25/2067
126670-NY-0	CIVL 2005-16 2A3 - RMBS .....	.....	.....	4	.. 1.A FM	8,348	..98.8388	..190,421	192,658	0	0	(6,069)	0	0	..5.669	67.425	MON	910	8,458	12/08/2005	07/25/2034
126694-HN-1	CIVHL 2005-25 A9 - CMO/RMBS .....	.....	.....	4	.. 1.A FM	16,208	..52.0799	..12,716	24,416	12,213	0	(328)	0	0	..5.500	7.532	MON	112	1,299	11/10/2005	11/25/2035
12669G-R4-5	CIVHL 2005-15 A8 - CMO/RMBS .....	.....	.....	4	.. 1.A FM	196,784	..59.3735	..143,113	241,039	151,421	0	(3,987)	0	0	..5.500	6.453	MON	1,105	13,856	07/19/2013	08/25/2035
17030E-AA-5	CHNGE 2022-3 A1 - RMBS .....	.....	.....	4	.. 1.F FE	464,917	..96.1300	..456,759	475,147	464,668	0	(249)	0	0	..5.000	6.267	MON	1,980	11,879	06/24/2022	05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS .....	.....	.....	4	.. 1.F FE	1,207,336	..91.9085	1,109,652	1,207,345	1,205,122	0	(2,215)	0	0	..3.007	3.145	MON	3,025	33,279	01/21/2022	01/25/2067
17307G-4H-8	CMILT1 2006-WF1 A2C - RMBS .....	.....	.....	4	.. 1.A FM	0	..49.4884	..65,819	132,999	30,528	0	3,562	0	0	..6.098	25.430	MON	676	3,706	03/22/2006	03/25/2036
17307G-VN-5	CMILT1 2005-WF2 AF7 - RMBS .....	.....	.....	4	.. 1.A FM	0	..85.8126	..43,565	50,768	4,478	0	190	0	0	..5.749	44.901	MON	243	2,758	08/11/2005	08/25/2035
17309B-AB-3	CMILT1 2006-WF2 A2C - RMBS .....	.....	.....	4	.. 1.A FM	(110,402)	..41.2077	..132,404	321,308	86,296	0	7,540	0	0	..4.342	17.108	MON	1,163	9,162	05/31/2009	05/25/2036
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS .....	.....	.....	4	.. 1.A PL	2,718,283	..89.9668	2,683,769	2,983,064	2,762,357	0	44,074	0	0	..2.000	5.512	MON	994	19,593	06/21/2022	06/25/2052
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS .....	.....	.....	4	.. 1.A FM	697,391	..88.6887	..727,655	820,460	710,026	0	(3,558)	0	0	..3.552	5.261	MON	2,429	22,700	02/19/2016	02/25/2035
32052K-AB-1	FHASI 2006-AP2 2A1 - CMO/RMBS .....	.....	.....	4	.. 1.A FM	765,475	..66.0000	..654,126	991,100	533,261	0	(5,296)	0	0	..3.752	4.851	MON	3,099	33,380	05/20/2015	07/25/2036

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33851R-AA-9	FSMT 21101N A1 - CMO/RMBS			4	1.A	828,023	84.0334	746,434	888,258	827,891	0	(132)	0	0	3.000	4.157	MON	2,221	17,765	04/08/2022	11/27/2051
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS			4	1.A	1,805,312	80.8895	1,451,914	1,794,935	1,802,466	0	(2,786)	0	0	2.500	2.456	MON	3,739	44,873	10/20/2021	11/27/2051
33852H-AB-8	FSMT 2021- 81NV A3 - CMO/RMBS			4	1.A	851,342	80.9626	707,169	873,451	850,132	0	(1,210)	0	0	2.500	2.933	MON	1,820	20,017	01/27/2022	09/25/2051
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS			4	1.A	961,440	98.5453	978,392	992,835	960,621	0	(819)	0	0	5.710	7.076	MON	4,724	9,448	10/14/2022	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	1,826,107	95.8045	1,757,670	1,834,643	1,822,538	0	(3,569)	0	0	4.210	4.558	MON	6,437	51,492	04/28/2022	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS			4	1.A FE	1,947,195	97.1412	1,891,534	1,947,201	1,948,138	0	943	0	0	5.269	5.789	MON	8,550	34,199	08/12/2022	08/25/2067
361856-DX-2	GMACM 2004-HE5 A5 - RMBS			4	1.A FM	0	98.5090	21,542	21,868	20,244	0	2,573	0	0	5.865	31.078	MON	107	1,283	11/18/2004	09/25/2034
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS			4	1.A FM	49,514	99.4452	54,754	55,059	50,508	0	(3,040)	0	0	3.520	7.430	MON	162	5,122	08/26/2014	01/25/2036
362341-FN-4	GSR 2005-AR4 3A5 - CMO/RMBS			4	1.A FM	189,951	72.6490	162,367	223,495	167,945	0	3,374	0	0	3.110	5.947	MON	579	6,631	03/16/2016	07/25/2035
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS			4	2.B FM	271,126	60.0120	202,989	338,247	202,989	(29,579)	64	0	0	3.960	5.420	MON	1,116	10,531	02/26/2016	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS			4	1.A FM	131,256	93.0962	128,541	138,074	132,070	0	813	0	0	3.719	5.345	MON	428	4,133	02/25/2016	11/25/2035
39678W-AA-6	GCSP 51 A - CMO/RMBS			4,5	1.A FM	70,882	96.1408	68,878	71,643	72,408	0	(563)	0	0	4.635	3.927	MON	55	3,318	07/18/2005	09/25/2034
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS			4	1.A FM	252,167	72.5036	294,374	406,013	255,019	0	18,097	0	0	4.959	13.208	MON	727	8,395	07/09/2008	11/19/2035
41161P-UK-7	HVMLT 2005-11 2A - CMO/RMBS			4	1.A FM	158,324	91.4016	205,993	225,372	183,434	0	2,506	0	0	4.959	9.473	MON	404	4,609	07/09/2008	08/19/2045
45276Q-AA-2	IMPRL 22NQM5 A1 - RMBS			4	1.A FE	1,914,306	97.5446	1,867,324	1,914,329	1,908,309	0	(5,997)	0	0	5.390	5.626	MON	8,599	42,993	08/02/2022	05/25/2067
46592K-AC-6	JPIMMT 2021-3 A3 - CMO/RMBS			4	1.A	1,106,715	80.8033	909,034	1,124,996	1,104,962	0	(1,753)	0	0	2.500	2.775	MON	2,344	25,781	01/10/2022	07/25/2051
466247-ZP-1	JPIMMT 2005-S3 A2 - CMO/RMBS			4	1.A FM	51,399	49.2921	51,716	104,917	45,332	0	(69)	0	0	5.750	10.683	MON	503	5,837	05/31/2009	01/25/2036
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS			4	1.A FM	18,693	91.6660	197,821	215,807	152,546	0	11,479	0	0	3.513	12.493	MON	632	6,952	02/07/2006	03/25/2036
46630W-AL-4	JPIMMT 2007-S2 111 - CMO/RMBS			4	1.A FM	363,841	50.5988	280,997	555,342	210,739	0	(5,035)	0	0	6.000	10.879	MON	2,777	34,337	05/31/2009	06/25/2037
46637U-AA-5	JPTPE 2012-3 A - CMO/RMBS			4	1.A FE	171,947	89.4495	252,078	281,811	273,373	0	174	0	0	3.000	3.566	MON	705	8,454	12/10/2013	10/27/2042
46637V-AA-3	JPTPE A - CMO/RMBS			4	1.A FE	459,653	88.8672	410,275	461,672	459,848	0	23	0	0	3.000	3.077	MON	1,154	13,850	11/25/2013	09/17/2042
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS			4	1.A FE	285,115	84.8984	252,144	296,995	286,773	0	218	0	0	2.500	3.142	MON	619	7,425	08/11/2014	12/27/2042
46654C-AE-5	JPIMMT 2021-1NV7 A2A - CMO/RMBS			4	1.A	8,754,493	81.4600	7,429,757	9,120,748	8,745,423	0	(9,070)	0	0	2.500	3.193	MON	19,002	190,016	02/10/2022	02/26/2052
46654D-AD-5	JPIMMT 211NV4 A2 - CMO/RMBS			4	1.A	1,383,949	84.3662	1,482,425	1,757,131	1,382,272	0	(1,676)	0	0	3.000	6.969	MON	4,393	8,786	10/19/2022	01/25/2052
46656A-AA-5	JPIMMT 2022-DSC1 A1 - CMO/RMBS			4	1.A FE	1,848,460	94.2500	1,877,385	1,991,921	1,849,071	0	612	0	0	4.750	6.522	MON	7,885	7,885	11/22/2022	01/25/2063
525221-EM-5	LXS 2005-7N A1A - RMBS			4	1.A FM	488,386	90.1799	601,264	666,738	538,758	0	7,539	0	0	4.929	8.742	MON	456	13,677	07/09/2008	12/25/2035
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS			4	1.A FE	1,724,166	94.7251	1,633,222	1,724,171	1,725,346	0	1,181	0	0	4.112	4.404	MON	1,182	53,173	03/21/2022	12/26/2066
55284T-AA-5	MFRA 221NV1 A1 - CMO/RMBS			4	1.A FE	1,380,743	94.1089	1,312,069	1,394,204	1,382,523	0	1,779	0	0	3.907	4.332	MON	908	40,854	04/05/2022	04/25/2066
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS			4	1.A FE	897,470	94.5425	867,348	917,416	898,963	0	1,492	0	0	3.966	4.817	MON	606	21,331	06/07/2022	05/25/2067
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS			4	1.A	4,638,035	84.2095	3,945,117	4,684,884	4,633,877	0	(4,158)	0	0	3.000	3.189	MON	11,712	117,122	03/21/2022	03/25/2052
58549J-AK-0	MELLO 221NV2 A4 - CMO/RMBS			4	1.A	1,841,963	88.2737	1,649,422	1,868,532	1,840,357	0	(1,606)	0	0	3.000	3.420	MON	4,671	42,402	03/14/2022	04/25/2052
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS			4	1.A	1,807,664	80.8134	1,510,884	1,869,595	1,806,629	0	(1,036)	0	0	2.344	3.035	MON	487	38,784	02/09/2022	12/25/2051
61751D-AE-4	MSM 2006-17XS A3A - RMBS			4	1.A FM	355,415	30.0075	355,415	1,184,424	355,415	0	20,506	13,327	0	6.151	10.220	MON	6,071	15,317	12/12/2006	10/25/2046
61754P-AA-2	MSM 2007-8XS A1 - RMBS			4	1.A FM	506,468	53.8755	491,413	912,128	506,191	0	15,168	25,154	0	5.750	5.935	MON	4,371	28,172	05/31/2009	04/25/2037
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS			4	1.A	1,567,588	80.8271	1,299,941	1,608,298	1,565,302	0	(2,286)	0	0	2.500	2.907	MON	3,351	36,857	01/27/2022	05/25/2051
61772N-AC-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	1,746,107	80.7534	1,394,785	1,743,379	1,743,379	0	(2,716)	0	0	2.500	2.386	MON	3,598	43,180	10/14/2021	08/25/2051
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022			4	1.A	2,222,657	84.4542	2,386,496	2,825,786	2,219,541	0	(3,116)	0	0	3.000	6.664	MON	7,064	14,129	10/21/2022	03/25/2052
65535A-AA-2	NIELL 2006-AP1 A1 - RMBS			4	1.A FM	109,995	22.8104	84,691	371,281	0	0	(3,816)	0	0	6.032	129.519	MON	1,866	6,461	11/03/2006	10/25/2036
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS			4	1.A FM	547,735	33.6575	447,493	1,329,547	395,606	0	15,415	0	0	5.515	9.978	MON	6,110	30,180	12/29/2021	01/25/2036
67448E-AA-6	OBX 221NV4 A1 - CMO/RMBS			4	1.A	898,030	87.0580	838,048	962,632	898,172	0	142	0	0	3.500	4.665	MON	562	19,654	06/07/2022	06/25/2052
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS			4	1.A	2,294,317	80.5414	1,823,654	2,264,245	2,290,799	0	(3,343)	0	0	2.500	2.355	MON	4,717	56,606	10/01/2021	10/25/2051
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	40,224	98.6877	38,918	39,435	39,898	0	(748)	0	0	3.500	1.812	MON	115	1,380	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	197,573	98.0732	190,991	194,743	196,587	0	(1,255)	0	0	3.500	2.177	MON	568	6,815	10/28/2019	11/26/2049
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS			4	1.A	208,796	82.3734	169,581	205,868	208,691	0	34	0	0	3.000	2.703	MON	515	6,176	02/14/2020	02/25/2050
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS			4	1.A	4,548,544	80.4005	3,634,901	4,520,994	4,544,667	0	(6,299)	0	0	2.500	2.444	MON	9,419	113,025	09/29/2021	10/25/2051

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	119,000	.88.6636	103,902	117,187	119,293	.0	(915)	.0	.0	3.500	2.633	MON	342	4,101	10/11/2019	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS			4	1.A	1,803,177	.80.7831	1,456,434	1,802,895	1,800,204	.0	(2,968)	.0	.0	2.500	2.540	MON	3,756	45,072	11/12/2021	11/25/2051
74938F-AA-6	RCKT 221 A1 - CMO/RMBS			4	1.A	1,858,060	.80.8054	1,532,297	1,896,282	1,855,567	.0	(2,493)	.0	.0	2.500	2.827	MON	3,951	43,480	01/10/2022	01/25/2052
74938W-AB-7	RCKT 222 A2 - CMO/RMBS			4	1.A	1,324,884	.80.7562	1,131,262	1,400,835	1,323,502	.0	(1,382)	.0	.0	2.500	3.333	MON	2,918	29,184	02/17/2022	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS			4	1.A	1,815,814	.80.8722	1,487,077	1,838,799	1,813,134	.0	(2,680)	.0	.0	2.500	2.718	MON	3,831	42,139	01/06/2022	12/26/2051
74969T-AA-8	RBIT 2021-HB1 A - RMBS			4	1.A FE	741,839	.93.8243	696,026	741,840	741,846	.0	19	.0	.0	1.259	1.265	MON	104	9,474	11/17/2021	11/25/2031
74970F-AA-5	RPIT 2022-3 A - CMO/RMBS			4	1.A FE	1,395,571	.89.6739	1,345,109	1,500,000	1,405,322	.0	9,751	.0	.0	4.000	6.118	MON	1,000	22,667	08/04/2022	08/25/2062
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A FE	941,806	.94.0639	892,964	949,317	940,442	.0	(1,364)	.0	.0	4.000	4.477	MON	3,164	28,480	03/29/2022	01/25/2070
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS			4	1.A FM	921,965	.81.9599	786,161	959,201	429,120	.0	47,447	.0	.0	6.500	21.721	MON	5,196	62,307	12/29/2021	07/25/2037
75156W-AD-5	RAMP 2006-RS4 A4 - RMBS			4	1.A FM	214,753	.98.2919	248,793	253,116	250,294	.0	3,085	.0	.0	4.949	6.854	MON	174	5,612	09/18/2014	07/25/2036
76110V-QL-5	RFMS2 2004-HS2 A16 - RMBS			4	1.A FM	.0	.95.1211	0	0	0	.0	.0	.0	.0	5.170	5.170	MON	.0	.0	06/22/2004	06/25/2034
761118-FM-5	RALI 2005-QA9 A41 - CMO/RMBS			4	1.A FM	269,348	.85.1739	271,426	318,673	280,463	.0	6,181	.0	.0	3.605	6.525	MON	957	12,596	02/24/2016	08/25/2035
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS			4	2.C FM	2,096	.81.7755	118,101	144,421	125,553	.0	6,493	.0	.0	5.500	12.266	MON	662	7,943	02/13/2006	02/25/2036
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	156,803	.88.5542	136,008	153,587	157,733	.0	(719)	.0	.0	3.500	2.375	MON	448	5,376	10/08/2019	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS			4	1.A	730,815	.90.1989	643,305	713,207	725,189	.0	(13,752)	.0	.0	3.500	2.814	MON	2,080	24,962	02/13/2020	03/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS			4	1.A	926,757	.80.4634	737,975	917,156	925,407	.0	(1,305)	.0	.0	2.500	2.394	MON	1,911	22,929	10/06/2021	11/25/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS			4	1.A	914,158	.80.3607	753,702	937,899	912,959	.0	(1,200)	.0	.0	2.500	2.898	MON	1,954	21,503	01/19/2022	02/26/2052
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS			4	1.A FM	727,757	.62.7683	572,346	911,839	556,209	.0	20,510	.0	.0	3.652	9.556	MON	2,775	30,311	02/16/2016	07/25/2035
863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS			4	1.A FM	98,690	.93.7845	105,126	112,093	109,734	.0	3,354	.0	.0	3.846	6.919	MON	359	3,570	02/26/2016	08/25/2035
863587-AE-1	SAIL 2006-3 A5 - RMBS			4	1.A FM	174,575	.92.0752	186,366	202,406	195,041	.0	4,332	.0	.0	4.689	4.241	MON	132	2,272	11/06/2015	06/25/2036
86358R-DX-2	SASC 2001-SB1 A5 - RMBS			4	1.A FM	68,579	.92.1764	67,488	73,217	64,230	.0	(143)	.0	.0	3.375	3.500	MON	206	2,471	05/16/2002	08/25/2031
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS			4	1.E FE	283,625	.90.0000	270,119	300,132	285,144	.0	614	.0	.0	4.669	12.087	MON	195	5,868	07/10/2020	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS			4	1.A FM	1,462,709	.87.5688	1,489,817	1,701,311	1,474,852	.0	15,251	.0	.0	6.450	7.716	MON	9,145	50,210	02/18/2014	11/25/2036
872227-AK-9	TBW 2007-2 A6A - RMBS			4	1.A FM	1,149,173	.39.3859	1,106,961	2,810,553	1,128,865	.0	56,002	.0	.0	6.514	7.951	MON	15,258	48,723	03/06/2014	07/25/2037
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS			4	1.A FM	284,293	105.2954	350,699	333,062	383,012	.0	10,801	.0	.0	4.789	5.456	MON	222	14,295	03/04/2016	01/25/2038
89175J-AB-6	TPMT 176 A2 - CMO/RMBS			4	1.A	468,906	.90.1587	450,794	500,000	483,820	.0	4,366	.0	.0	3.000	3.880	MON	1,250	15,000	03/04/2019	10/25/2057
89176E-AB-6	TPMT 2018-1 A2 - RMBS			4	1.A	478,750	.92.5101	462,551	500,000	489,125	.0	3,090	.0	.0	3.250	4.007	MON	1,354	16,250	03/04/2019	01/25/2058
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS			4	1.A	1,310,197	.80.9025	1,093,470	1,351,589	1,308,642	.0	(1,554)	.0	.0	2.500	3.011	MON	2,816	28,158	02/04/2022	09/25/2051
90355R-AC-6	UWMIT-211NV3-A3 - CMO/RMBS			4	1.A	2,654,443	.80.4157	2,203,801	2,740,512	2,651,157	.0	(3,286)	.0	.0	2.500	3.026	MON	5,709	57,094	02/04/2022	11/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A FE	1,989,509	.85.6218	1,741,272	2,033,679	1,993,673	.0	4,163	.0	.0	1.824	2.703	MON	3,091	30,912	02/10/2022	11/26/2066
92538N-AA-5	VERUS 224 A1 - CMO/RMBS			4	1.A FE	878,505	.96.4479	847,304	878,510	878,877	.0	373	.0	.0	4.474	4.751	MON	3,275	26,203	04/22/2022	04/25/2067
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS			4	1.A FE	1,824,746	.92.8187	1,698,166	1,829,553	1,823,296	.0	(1,450)	.0	.0	4.124	3.976	MON	6,281	56,448	03/22/2022	02/25/2067
929227-AK-0	WAMJ 2003-S4 2A1 - CMO/RMBS			4	1.A FM	138,698	.97.2411	138,326	138,335	138,335	.0	(39)	.0	.0	5.500	5.370	MON	633	7,597	03/03/2016	06/25/2033
92990G-AG-8	WAMJ 2007-HY5 2A5 - CMO/RMBS			4	1.A FM	1,090,924	.87.4873	1,232,133	1,408,357	1,247,749	.0	58,782	.0	.0	3.260	8.773	MON	3,826	44,368	02/17/2016	05/25/2037
93934F-KP-6	WMAAL 2006-1 3A2 - CMO/RMBS			4	1.A FM	89,162	.91.5307	81,374	88,903	84,180	.0	3,483	.0	.0	5.750	8.935	MON	426	4,683	12/29/2021	02/25/2036
94984D-AC-8	WFMBS 2006-ART3 A3 - CMO/RMBS			4	1.A FM	93,276	.92.9732	100,203	93,162	93,162	.0	(434)	.0	.0	4.198	3.039	MON	351	3,515	02/24/2016	09/25/2036
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	432,364	.88.2656	377,150	427,290	427,575	.0	(7,464)	.0	.0	3.000	2.758	MON	1,068	12,819	02/14/2020	12/27/2049
95003H-AA-7	WFMBS 221 A1 - CMO/RMBS			4	1.A	2,300,816	.80.5090	1,888,361	2,345,527	2,301,341	.0	526	.0	.0	0.508	2.781	MON	199	53,752	01/13/2022	08/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						117,640,992	XXX	107,488,916	128,622,949	117,045,071	(44,161)	376,313	149,121	0	XXX	XXX	XXX	310,474	2,885,311	XXX	XXX
05608B-AA-8	BX 2019-1MC A - CMBS			4	1.A	1,000,000	.97.6618	976,618	1,000,000	1,000,000	.0	.0	.0	.0	5.318	5.376	MON	2,511	25,430	05/02/2019	04/17/2034
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,000,000	XXX	976,618	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	2,511	25,430	XXX	XXX
000844-AC-4	ABPCI 8 A1B - CDO		C	4	1.A FE	2,002,578	.89.8861	1,797,722	2,000,000	2,001,569	.0	(608)	.0	.0	2.462	2.437	JAJO	9,711	49,240	04/27/2021	04/20/2032
00086A-AS-3	ABPCI 1 AB2 - CDO		C	4	1.A FE	1,000,000	.86.0323	860,323	1,000,000	1,000,000	.0	.0	.0	.0	2.750	2.759	JAJO	5,424	27,500	04/29/2021	07/20/2033

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00180A-AB-5	AMSR 2020-SFR1 B - CMBS		4		1.B FE	999,998	91.2642	912,642	1,000,000	998,406	0	(2,591)	0	0	2.120	2.239	MON	1,767	21,200	03/04/2020	04/17/2037
03290A-AA-8	ANCHF 13 A1 - CDO	C	1,2		1.A FE	2,000,000	86.2000	1,724,000	2,000,000	2,000,000	0	0	0	0	2.875	2.885	JAJO	10,222	75,069	05/25/2021	07/27/2039
033295-AA-4	ANCHF 14 A - CDO	C	2		1.A FE	1,750,000	85.9000	1,503,250	1,750,000	1,750,000	0	0	0	0	3.000	3.011	JAJO	10,208	43,604	11/16/2021	01/23/2040
03330P-AA-7	ANCHF 5 A - CDO	C	4		1.A FE	1,000,000	95.1703	951,703	1,000,000	1,000,000	0	0	0	0	4.100	4.098	AO	7,517	41,000	01/26/2018	04/25/2036
038413-AA-8	AQFIT 2020-A A - ABS	C	4		1.F FE	335,061	94.3294	316,120	335,123	335,070	0	3	0	0	1.900	1.915	MON	248	6,367	08/19/2020	07/17/2046
03880V-AA-8	ARCLO 2019-FL2 A - CMBS	C	4,5		1.A FE	1,052,612	99.7195	1,049,660	1,052,612	1,052,612	0	0	0	0	5.650	5.708	MON	2,808	29,471	11/01/2019	09/15/2034
03880W-AA-6	ARCLO 2020-FL1 A - CMBS	C	4,5		1.A FE	759,982	99.2411	754,215	759,982	759,982	0	0	0	0	5.517	5.573	MON	1,980	20,507	02/21/2020	02/15/2035
05072L-AA-3	AUDAX 3 A - CDO	C	4		1.A FE	1,944,840	98.1692	1,904,473	1,939,990	1,943,162	0	(1,678)	0	0	5.853	6.294	JAJO	23,023	52,198	01/05/2022	01/20/2030
05377R-DY-7	AESOP 2020-2 A - ABS	A	4		1.B FE	999,526	90.7086	907,086	1,000,000	997,700	0	(758)	0	0	2.020	2.113	MON	617	20,200	08/05/2020	02/22/2027
054920-AA-4	BDS 2020-FL5 A - CMBS	C	4,5		1.A FE	600,523	98.9540	607,531	613,953	611,848	0	3,205	0	0	5.073	6.737	MON	1,125	17,337	08/27/2020	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C	4		1.A FE	1,000,000	95.6648	956,648	1,000,000	1,000,000	0	0	0	0	5.439	5.490	MON	1,964	26,749	10/01/2021	11/18/2038
05553E-AA-7	BFNS 221 A - CDO	C	4,5		1.D FE	2,359,531	92.6583	2,316,458	2,500,000	2,365,517	0	5,985	0	0	5.000	6.387	AO	28,472	11,944	10/07/2022	07/10/2035
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	C	4		1.A FE	2,000,000	95.7535	1,915,069	2,000,000	2,000,000	0	0	0	0	5.638	5.698	MON	5,325	56,746	12/09/2021	12/15/2038
06759F-AC-0	BABSN 2015-11 B1R - CDO	C	4		1.B FE	454,284	96.6528	576,051	596,000	596,000	0	0	0	0	5.833	5.910	JAJO	7,049	10,546	07/23/2015	10/21/2030
072917-AC-1	BXCIM 2022-1 A2 - CDO	C	4		1.A FE	2,500,000	87.1469	2,178,671	2,500,000	2,500,000	0	0	0	0	3.410	3.424	JAJO	16,813	50,913	02/10/2022	04/20/2035
10805V-AA-5	BRDGE 22SFR1 A - RMBS	C	4,5		1.A FE	1,822,065	91.3980	1,827,960	2,000,000	1,828,740	0	6,675	0	0	3.400	6.751	MON	5,856	0	11/17/2022	11/19/2037
12510H-AA-8	CAUTO 2020-1 A1 - ABS	C	4		1.A FE	421,034	93.2628	416,486	446,572	425,756	0	4,722	0	0	2.690	5.076	MON	534	6,007	06/17/2022	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS	C	4		1.A FE	669,387	85.3874	571,975	669,859	669,424	0	10	0	0	3.250	3.283	MON	968	21,775	01/15/2020	02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS	C	4		1.A FE	2,909,747	89.2990	2,598,601	2,910,000	2,909,748	0	0	0	0	3.350	3.350	MON	4,333	72,602	03/08/2022	03/15/2052
12529K-AA-0	CFMT 21GRN1 A - ABS	C	4		1.D FE	389,605	92.0637	358,688	389,609	389,606	0	0	0	0	1.100	1.103	MON	131	4,286	02/11/2021	03/20/2041
14310Q-AA-6	CGFM 2015-1 A1R - CDO	C	2		1.A FE	2,000,000	98.0498	1,960,996	2,000,000	1,998,882	0	(861)	0	0	5.629	5.801	JAJO	23,767	51,820	08/02/2018	10/15/2031
14310Q-AE-8	CGFM 2015-1 A3R - CDO	C	4		1.A FE	1,000,000	94.7755	947,755	1,000,000	999,787	0	51	0	0	4.560	4.585	JAJO	9,627	45,600	08/02/2018	10/15/2031
14576A-AA-0	CARM 201 A1 - RMBS	C	4		1.A FE	979,594	84.6637	829,704	980,000	979,616	0	10	0	0	2.010	2.012	MON	875	19,702	11/18/2020	12/15/2050
15137E-BN-2	CECLO 21 A1R - CDO	C	4		1.A FE	995,952	98.3812	979,830	995,952	995,952	0	0	0	0	5.328	5.386	JAJO	9,728	20,936	03/23/2021	07/29/2030
15186P-AA-6	CBCF 1 A - CDO	C	4		1.A FE	1,000,000	88.5570	885,570	1,000,000	1,000,000	0	0	0	0	3.164	3.176	JAJO	5,801	31,640	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO	C	4		1.A FE	1,872,795	98.7182	1,848,790	1,872,795	1,878,944	0	6,579	0	0	5.479	5.349	JAJO	21,663	45,493	06/29/2018	07/15/2030
15673N-AA-0	CERB 22 A - CDO	C	4		1.A FE	2,000,000	98.5684	1,971,367	2,000,000	1,999,524	0	(920)	0	0	5.479	6.221	JAJO	23,134	48,583	02/08/2018	04/15/2030
233046-AN-1	DNKN 211 A21 - RMBS	C	4		2.B FE	1,782,464	85.3255	1,689,445	1,980,000	1,807,147	0	24,683	0	0	2.045	4.582	FMAN	4,611	30,368	05/10/2022	11/20/2051
25402J-AA-7	DBRG 211 A2 - ABS	C	4		2.B FE	1,000,000	85.8116	858,116	1,000,000	1,000,000	0	0	0	0	3.933	3.933	MJSD	656	39,330	06/30/2021	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - RMBS	C	4		2.A FE	927,736	95.2774	895,608	940,000	929,228	0	1,492	0	0	4.474	4.949	JAJO	7,710	10,514	07/25/2022	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS	C	4		2.A FE	929,729	91.4021	870,605	952,500	932,201	0	2,471	0	0	4.118	4.678	JAJO	7,191	19,612	05/05/2022	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS	C	4		2.A FE	2,413,650	94.6365	2,452,978	2,592,000	2,422,781	0	9,131	0	0	4.116	6.760	JAJO	19,559	6,915	11/02/2022	07/27/2048
25755T-AN-0	DPABS 2021-1 A1 - RMBS	C	4		2.A FE	1,970,000	83.1151	1,637,367	1,970,000	1,970,000	0	0	0	0	2.662	2.662	JAJO	9,614	52,441	02/14/2021	04/25/2051
26209X-AA-9	HONK 201 A2 - RMBS	C	4		2.C FE	968,030	85.7301	838,012	977,500	969,361	0	1,330	0	0	3.786	4.011	JAJO	7,299	27,756	02/23/2022	07/20/2050
26827E-AC-9	ECAF 1 A2 - ABS	D	4		5.B FE	693,739	61.9722	429,925	693,738	429,925	(197,117)	(3,632)	0	0	4.947	3.779	MON	1,525	34,319	06/15/2015	08/15/2040
26829C-AZ-0	GLGU 2015-7 AX - CDO	C	4		1.A FE	174,891	99.8498	174,737	175,000	175,009	0	125	0	0	4.943	4.995	JAJO	1,754	3,094	12/14/2020	04/22/2030
26857E-AA-6	ELFI 2019-A A - ABS	C	4		1.A FE	261,018	91.2889	238,330	261,072	261,033	0	5	0	0	2.540	2.558	MON	111	6,631	10/16/2019	03/25/2044
28852L-AN-3	ECLQ 3 A2R - CDO	C	4		1.A FE	755,795	98.9920	748,176	755,795	755,795	0	0	0	0	5.993	6.159	JAJO	9,184	21,408	03/23/2021	07/22/2030
302637-AG-8	FSKMM 1R A1R - CDO	C	4		1.A FE	1,500,000	98.4007	1,476,011	1,500,000	1,500,000	0	0	0	0	4.362	5.959	JAJO	13,813	43,452	12/14/2020	01/15/2031
32010L-AN-4	NIWSTR 161R 1BR - CDO	C	4		1.A FE	1,850,594	96.7203	1,789,923	1,850,618	1,850,480	0	61	0	0	3.353	3.375	JAJO	11,376	62,051	12/17/2019	01/25/2032
33767P-AA-6	FKH 2022-SFR2 A - RMBS	C	4		1.A FE	959,169	94.5642	940,324	994,376	957,698	0	(1,471)	0	0	4.250	5.261	MON	3,522	17,844	06/15/2022	07/19/2039
33768N-AA-0	FKH 2022-SFR1 A - RMBS	C	4		1.A FE	994,334	93.9194	933,913	994,377	994,178	0	(156)	0	0	4.145	4.139	MON	3,435	25,532	04/05/2022	05/19/2039
34417R-AB-2	FOCUS 221 A2 - RMBS	C	4		2.B FE	997,500	95.7345	954,952	997,500	997,500	0	0	0	0	7.206	7.206	JAJO	12,180	23,760	06/28/2022	07/30/2052
34960J-AU-9	FCO 6RR A2R - CDO	C	4		1.A FE	1,000,000	98.0409	980,409	1,000,000	999,734	0	159	0	0	5.509	1.815	JAJO	12,548	25,769	06/29/2018	07/10/2030
34960J-AW-5	FCO 6RR BTR - CDO	C	4		1.C FE	1,000,000	97.3852	973,852	1,000,000	999,400	0	14	0	0	5.959	6.032	JAJO	13,573	30,319	06/29/2018	07/10/2030

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34960N-AN-6	FCBSL 3R B1R - CDO	C	4		1.C FE	998,750	97.1153	971,153	1,000,000	999,106	0	255	0	0	5.924	6.000	JAUJ	12,341	28,099	06/07/2018	04/18/2031
34963V-AA-3	FCO 17 A - CDO	C	4,5		1.A FE	418,565	97.8948	409,754	418,565	418,565	0	0	0	0	5.234	5.471	JAUJ	4,625	7,601	01/21/2022	01/15/2030
36166V-AE-5	GCI CREDIT SUISSE A - RMBS	4			1.F FE	849,511	85.0816	722,964	849,730	849,521	0	7	0	0	2.380	2.381	MON	730	20,224	06/04/2021	06/18/2046
361837-AA-5	GARR 151 A1 - CDO	4			1.A FE	604,290	99.0424	607,617	613,492	611,873	0	1,681	0	0	4.267	6.336	FIAN	2,690	16,000	12/12/2018	09/21/2029
38175B-AA-2	GOCAP 36 A - CDO	C	2		1.A FE	1,000,000	97.9308	979,308	1,000,000	1,000,068	0	10	0	0	5.832	6.054	FIAN	8,909	25,258	02/23/2018	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO	C	4		1.C FE	1,000,000	97.7985	977,985	1,000,000	999,970	0	45	0	0	6.143	6.228	JAUJ	12,456	29,846	07/17/2018	07/20/2030
38176V-AA-7	GOCAP 47(M) A1 - CDO	C	4		1.A FE	2,000,000	98.1284	1,962,568	2,000,000	2,000,000	0	0	0	0	6.212	6.453	FIAN	18,980	58,264	02/27/2020	05/05/2032
38178G-AA-8	GOCAP 49 AR - CDO	4			1.A FE	1,000,000	95.8992	958,992	1,000,000	1,000,000	0	0	0	0	5.773	5.814	JAUJ	11,705	28,585	08/06/2021	08/26/2033
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS	C	4		1.A FE	1,394,815	98.2369	1,369,367	1,393,944	1,394,095	0	(347)	0	0	5.568	5.656	MON	3,665	39,396	12/16/2020	09/15/2037
39809P-AA-3	GSTNE 21FL3 A - CMBS	4			1.A FE	2,000,000	96.6658	1,933,315	2,000,000	2,000,000	0	0	0	0	5.518	5.496	MON	5,211	51,907	07/29/2021	07/15/2039
43133J-AA-6	HITR 2019-2 A1 - CDO	C	4		1.C FE	891,737	93.0000	832,437	895,093	892,800	0	1,224	0	0	6.425	6.614	FIAN	6,390	27,641	04/16/2019	05/23/2039
43283A-AA-3	HGVT 2017-A A - RMBS	4			1.C FE	241,345	98.4283	237,584	241,378	241,365	0	4	0	0	2.660	2.680	MON	107	6,421	02/22/2017	12/26/2028
44931A-AL-3	ICG 2015-1 A2R - CDO	4			1.A FE	485,264	98.3393	594,461	604,500	604,500	0	0	0	0	5.777	5.882	JAUJ	7,178	10,588	06/11/2015	10/19/2028
44931A-AN-9	ICG 2015-1 BR - CDO	4			1.C FE	931,594	96.9380	1,124,965	1,160,500	1,160,500	0	0	0	0	6.327	6.435	JAUJ	15,092	23,571	06/11/2015	10/19/2028
466365-AD-5	JACK 221 A21 - RMBS	4			2.B FE	1,477,500	86.6606	1,280,410	1,477,500	1,477,500	0	0	0	0	3.445	3.460	FIAN	5,090	40,154	02/02/2022	02/26/2052
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS	4			2.B FE	4,975,000	91.4767	4,550,966	4,975,000	4,975,000	0	0	0	0	4.098	4.153	JAUJ	34,369	126,206	03/09/2022	04/30/2052
48254V-AE-3	KKRLP III A2 - CDO	4			1.A FE	900,000	97.5445	877,900	900,000	900,000	0	0	0	0	5.793	5.873	JAUJ	10,571	25,141	08/20/2021	10/21/2030
50188Q-AE-1	LCM XIX C - CDO	C	4		1.B FE	751,636	98.7032	777,162	990,000	990,000	0	0	0	0	6.779	7.510	JAUJ	14,168	0	06/30/2015	07/15/2037
50188Q-AL-5	LCM 19R BR - CDO	C	4		1.A FE	319,635	98.8701	416,243	421,000	421,000	0	0	0	0	5.829	6.050	JAUJ	5,181	0	06/30/2015	07/15/2027
50203V-AC-5	LJVI I A2 - CDO	4			1.A FE	3,000,000	89.2095	2,676,285	3,000,000	3,000,000	0	0	0	0	3.590	3.769	MON	18,848	56,543	03/10/2022	04/28/2034
50209T-AA-8	LMREC 2019-CRE3 A - CMBS	4			1.A FE	1,413,464	99.5360	1,406,905	1,413,464	1,413,464	0	0	0	0	5.786	5.848	MON	2,044	43,058	04/16/2021	12/24/2035
543190-AA-0	LTRAN III A1 - RMBS	4			1.F FE	829,877	96.3756	799,849	829,928	829,083	0	364	0	0	2.980	3.104	MON	1,099	24,732	01/23/2015	01/17/2045
543190-AB-8	LTRAN III A2 - ABS	4			1.F FE	1,450,365	91.0984	1,328,524	1,458,340	1,455,669	0	1,231	0	0	4.060	4.190	MON	2,631	59,209	06/12/2018	01/17/2045
55283T-AA-6	MF1 2021-FL6 A - CMBS	4			1.A FE	2,500,000	95.8112	2,395,280	2,500,000	2,500,000	0	0	0	0	5.426	5.497	MON	5,276	66,897	06/10/2021	07/18/2036
55819T-AQ-4	MDPK 20R A2R - CDO	C	4		1.A FE	972,813	96.1062	961,062	1,000,000	986,821	0	3,441	0	0	5.658	6.118	JAUJ	10,373	24,366	12/20/2018	07/29/2030
56577G-AA-7	MNQN 201 A - CDO	C	4		1.A FE	1,000,000	98.8627	988,627	1,000,000	1,000,000	0	0	0	0	6.029	6.366	JAUJ	12,728	29,988	11/20/2020	01/15/2034
61034J-AC-4	MCMLL 13 A2 - CDO	4			1.A FE	1,000,000	88.4026	884,026	1,000,000	1,000,000	0	0	0	0	3.270	3.283	FIAN	3,361	22,345	02/09/2022	02/24/2034
62947A-AF-0	NPRL 211 A1 - RMBS	4			1.F FE	2,493,045	86.9800	2,169,514	2,494,267	2,493,414	0	314	0	0	2.230	2.250	MON	1,854	55,621	03/03/2021	03/19/2051
62955W-AA-2	NZES 21FNT2 A - ABS	4			2.C FE	683,525	88.6197	605,742	683,529	683,526	0	1	0	0	3.228	3.228	MON	368	22,064	05/18/2021	05/25/2026
62960N-AA-5	NXTC 201 A - CDO	4			1.A FE	1,000,000	98.2121	982,121	1,000,000	1,000,000	0	0	0	0	6.093	6.229	JAUJ	12,354	29,339	12/04/2020	01/20/2031
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS	4			2.C FE	643,905	88.8040	571,820	643,912	643,907	0	1	0	0	2.981	2.981	MON	320	19,421	03/12/2021	03/25/2026
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	4		1.A FE	123,128	99.5645	122,592	123,128	123,125	0	2	0	0	3.868	3.890	JAUJ	939	4,763	05/21/2018	04/20/2028
67590A-BR-2	OCT14 14RR ABR - CDO	4			1.A FE	890,000	97.1257	864,418	890,000	890,000	0	0	0	0	5.329	6.042	JAUJ	10,013	20,338	03/02/2021	07/16/2029
691204-AA-9	OR III A1L - CDO	C	4		1.A FE	1,000,000	97.6899	976,899	1,000,000	1,000,000	0	0	0	0	6.043	6.129	JAUJ	12,253	28,833	03/06/2020	04/20/2032
69120L-AA-1	ORTF 201 A - CDO	C	4		1.F FE	995,000	98.2915	982,915	1,000,000	997,526	0	1,405	0	0	7.029	3.304	JAUJ	14,839	40,182	11/24/2020	01/15/2031
69546M-AQ-0	PAID 221 A - ABS	4			1.G FE	1,410,823	96.0189	1,354,656	1,410,823	1,410,823	0	0	0	0	2.030	2.039	MON	1,273	24,264	02/26/2020	10/15/2029
69547M-AA-4	PAID 223 A - ABS	4			1.G FE	898,430	98.8020	887,667	898,430	898,430	0	0	0	0	6.060	6.137	MON	2,420	18,970	08/03/2022	03/15/2030
70163Q-AE-8	PARL 2R AR - CDO	C	4		1.A FE	1,000,000	98.9453	989,453	1,000,000	1,000,000	0	0	0	0	5.493	5.731	JAUJ	11,138	21,386	11/15/2021	10/20/2031
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	2		2.C FE	387,701	79.4642	387,703	387,703	387,698	0	1	0	0	3.967	4.000	MON	684	15,380	05/23/2019	06/15/2044
74331C-AA-6	PROG 2020-SFR1 A - RMBS	4			1.A FE	4,990,859	91.2327	4,553,448	4,991,025	4,989,241	0	(556)	0	0	1.732	1.726	MON	7,204	86,445	03/04/2020	04/17/2037
74331C-AB-4	PROG 2020-SFR1 B - RMBS	4			1.A FE	999,988	91.2807	912,808	1,000,000	999,636	0	(142)	0	0	2.030	2.026	MON	1,692	20,330	03/04/2020	04/17/2037
74983D-AQ-0	RACEP 10R A2R - CDO	C	4		1.A FE	1,000,000	97.1686	971,687	1,000,000	999,689	0	131	0	0	5.808	5.868	JAUJ	10,971	25,767	07/12/2018	07/25/2031
75575J-AA-3	RCMT 2020-FL4 A - CMBS	4			1.A FE	412,686	99.3584	410,038	412,686	412,686	0	0	0	0	6.584	6.697	MON	377	16,182	06/19/2020	02/26/2035
81742L-AA-4	SEQ1 1 A - CDO	C	4		1.A FE	1,040,365	99.1063	1,031,067	1,040,365	1,040,365	0	0	0	0	5.479	5.798	JAUJ	12,034	27,729	02/22/2021	04/15/2031
85022W-AP-9	SOFT 2020-A A - ABS	4			1.A FE	443,785	90.2303	400,449	443,807	443,788	0	1	0	0	1.970	1.980	MON	146	8,743	09/16/2020	09/26/2037

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87267C-AA-6	TRP 211 A - ABS .....	.....	.....	4	.. 1.F FE	2,514,125	..84.5102	2,227,164	2,635,379	2,517,610	0	3,480	0	0	2.070	3.214	MON	2,121	42,766	11/03/2022	06/19/2051
87342R-AC-8	BELL 2016-1 A23 - RMBS .....	.....	.....	2	.. 2.B FE	930,234	..95.8904	906,164	945,000	932,710	0	2,476	0	0	4.970	5.601	FIAN	4,697	23,483	06/16/2022	05/25/2046
87342R-AG-9	BELL 2021-1 A21 - RMBS .....	.....	.....	4	.. 2.B FE	1,773,307	..84.4666	1,797,872	2,128,500	1,781,663	0	8,357	0	0	1.946	6.607	FIAN	4,142	10,355	11/10/2022	08/25/2051
87342R-AH-7	BELL 2021-1 A22 - RMBS .....	.....	.....	4	.. 2.B FE	1,276,752	..80.2132	1,191,166	1,485,000	1,292,177	0	15,425	0	0	2.294	4.845	FIAN	3,407	22,711	06/22/2022	08/25/2051
89609M-AA-7	TRIBUTE RAIL LLC - ABS .....	.....	.....	4	.. 1.F FE	1,108,892	..96.0900	1,136,002	1,182,227	1,110,673	0	1,780	0	0	4.760	6.766	MON	2,188	4,690	11/17/2022	05/17/2052
89616Q-AA-9	TON 2022-SFR1 A - CMBS .....	.....	.....	4	.. 1.A FE	999,996	..92.5326	925,326	1,000,000	994,992	0	(5,005)	0	0	3.856	3.976	MON	1,500	25,064	03/23/2022	04/19/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS .....	.....	.....	4	.. 1.F FE	1,164,048	..95.0313	1,050,407	1,105,327	1,146,613	0	(4,544)	0	0	5.194	4.244	MON	2,392	57,411	01/17/2019	10/16/2040
89656Y-AB-1	TRL 202 A2 - ABS .....	.....	.....	4	.. 1.F FE	1,666,875	..84.5031	1,690,061	2,000,000	1,678,282	0	11,407	0	0	2.560	6.491	MON	1,707	12,800	10/14/2022	11/19/2050
89822P-AA-1	TFINS 201 A1 - CDO .....	.....	.....	4	.. 1.C FE	1,714,202	..91.1283	1,562,123	1,714,202	1,714,202	0	0	0	0	7.079	5.795	JAJO	25,618	56,929	07/15/2020	04/16/2040
91823A-AU-5	VBTEL 2022-1 C21 - RMBS .....	.....	.....	4	.. 1.F FE	1,000,000	..86.6042	866,042	1,000,000	1,000,000	0	0	0	0	3.156	3.177	MON	1,403	24,985	02/18/2022	02/15/2052
92259K-AA-8	VCC 224 A - CMBS .....	.....	.....	4	.. 1.A FE	1,454,960	..96.9895	1,411,476	1,455,288	1,454,941	0	(19)	0	0	5.630	5.606	MON	6,828	34,139	08/05/2022	08/25/2052
92259T-AA-9	VCC 211 A1 - ABS .....	.....	.....	4	.. 1.A FE	764,738	..88.5773	677,443	764,805	764,710	0	(18)	0	0	1.400	1.397	MON	892	10,707	05/10/2021	05/25/2051
95058X-AE-8	WEN 2018-1 A22 - RMBS .....	.....	.....	2	.. 2.B FE	853,367	..90.0193	855,183	950,000	856,622	0	3,255	0	0	3.884	6.210	MIJD	1,640	9,225	10/06/2022	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - RMBS .....	.....	.....	2	.. 2.B FE	910,000	..91.9600	836,836	910,000	910,000	0	0	0	0	3.783	3.801	MIJD	1,530	34,425	06/13/2019	06/15/2049
96034J-AA-4	WESTR 221 A - RMBS .....	.....	.....	4	.. 1.A FE	749,704	..94.2467	707,280	750,456	748,892	0	(813)	0	0	1.788	1.986	MON	1,118	11,638	01/14/2022	08/20/2036
97064G-AA-1	WESTF 2021-A A - ABS .....	.....	.....	4	.. 1.F FE	1,414,744	..73.5872	1,041,124	1,414,817	1,414,746	0	2	0	0	3.104	3.104	MON	1,952	43,916	05/07/2021	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS .....	.....	.....	2	.. 2.B FE	889,763	..84.4550	836,105	990,000	898,734	0	8,971	0	0	2.841	5.046	MIJD	2,031	14,063	06/02/2022	12/05/2050
97988W-AA-9	WDMNT 207 A1A - CDO .....	.....	.....	2	.. 1.A FE	1,000,000	..99.0965	990,965	1,000,000	1,000,000	0	0	0	0	5.979	6.315	JAJO	12,623	29,478	11/20/2020	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO .....	.....	.....	4	.. 1.C FE	2,000,000	..89.1934	1,783,867	2,000,000	2,000,077	0	(17)	0	0	3.540	3.554	JAJO	13,963	70,800	06/19/2018	07/21/2031
98920M-AA-0	ZAXBY 211 A2 - ABS .....	.....	.....	4	.. 2.B FE	987,500	..80.4378	794,323	987,500	987,500	0	0	0	0	3.238	3.238	JAJO	5,418	31,975	05/27/2021	07/31/2051
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						138,990,371	XXX	130,920,041	141,927,535	139,679,209	(197,117)	107,849	0	0	XXX	XXX	XXX	814,217	3,359,506	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						357,265,870	XXX	333,169,104	372,155,185	357,280,421	(352,995)	532,300	149,121	0	XXX	XXX	XXX	2,247,337	8,411,871	XXX	XXX
58551T-AA-5	MELLON CAPITAL IV .....	.....	.....	2	.. 2.A FE	2,000,000	..77.5000	1,550,000	2,000,000	2,000,000	0	0	0	0	5.311	5.388	MIJD	3,541	81,770	06/12/2007	06/29/2049
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,000,000	XXX	1,550,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	3,541	81,770	XXX	XXX
1309999999. Total - Hybrid Securities						2,000,000	XXX	1,550,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	3,541	81,770	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA .....	.....	.....	5	.. 4.A FE	1,582,226	..96.0000	1,534,279	1,598,208	1,534,279	(53,412)	3,570	0	0	8.688	9.051	MIJD	31,240	81,954	02/24/2021	03/10/2026
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,582,226	XXX	1,534,279	1,598,208	1,534,279	(53,412)	3,570	0	0	XXX	XXX	XXX	31,240	81,954	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,582,226	XXX	1,534,279	1,598,208	1,534,279	(53,412)	3,570	0	0	XXX	XXX	XXX	31,240	81,954	XXX	XXX
2419999999. Total - Issuer Obligations						110,141,362	XXX	103,715,770	111,109,702	110,054,197	(111,717)	42,468	0	0	XXX	XXX	XXX	1,202,314	2,471,242	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						118,223,692	XXX	108,007,869	129,196,788	117,624,959	(44,161)	376,220	149,121	0	XXX	XXX	XXX	312,148	2,905,396	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,000,000	XXX	976,618	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	2,511	25,430	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						208,393,564	XXX	195,969,031	209,391,533	208,153,225	(197,117)	(274,800)	0	0	XXX	XXX	XXX	1,349,118	5,671,375	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						1,582,226	XXX	1,534,279	1,598,208	1,534,279	(53,412)	3,570	0	0	XXX	XXX	XXX	31,240	81,954	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						439,340,843	XXX	410,203,568	452,296,231	438,366,660	(406,406)	147,458	149,121	0	XXX	XXX	XXX	2,897,331	11,155,396	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$227,591,684 1B ..\$28,247,754 1C ..\$17,233,492 1D ..\$8,273,653 1E ..\$5,296,394 1F ..\$26,521,275 1G ..\$9,336,708
1B 2A ...\$24,241,442 2B ..\$38,369,068 2C ..\$47,402,092

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A ..\$	227,591,684	1B ..\$	28,247,754	1C ..\$	17,233,492	1D ..\$	8,273,653	1E ..\$	5,296,394	1F ..\$	26,521,275	1G ..\$	9,336,708
1B	2A ..\$	24,241,442	2B ..\$	38,369,068	2C ..\$	47,402,092								
1C	3A ..\$	1,901,393	3B ..\$	1,987,500	3C ..\$	0								
1D	4A ..\$	1,534,279	4B ..\$	0	4C ..\$	0								
1E	5A ..\$	0	5B ..\$	429,925	5C ..\$	0								
1F	6	0												

SCHEDULE D - PART 2 - SECTION 1

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Date Acquired
06055H-AB-9 ...	BANK OF AMERICA CORP .....	.....	.....	2,000,000.000	1,000.00	0.000	1,946,000	97.300	1,946,000	2,000,000	30,625	62,951	0	(54,000)	0	0	(54,000)	0	2.C FE ..	04/19/2022 ..
064058-AH-3 ...	BANK OF NEW YORK MELLON CORP .....	.....	.....	1,000,000.000	1,000.00	0.000	962,630	96.263	962,630	1,000,000	0	47,000	0	(108,370)	0	0	(108,370)	0	2.A FE ..	05/12/2020 ..
190750-AC-6 ...	COBANK ACB .....	.....	.....	1,500,000.000	1,000.00	0.000	1,447,500	96.500	1,447,500	1,500,000	0	93,750	0	(210,000)	0	0	(210,000)	0	2.A FE ..	04/05/2016 ..
190750-AE-2 ...	COBANK ACB .....	.....	.....	2,000,000.000	1,000.00	0.000	1,960,000	98.000	1,960,000	2,000,000	0	0	0	(40,000)	0	0	(40,000)	0	2.A FE ..	08/16/2022 ..
369604-BQ-5 ...	GENERAL ELECTRIC CO .....	.....	.....	1,363,000.000	1,000.00	99.125	1,351,074	99.125	1,351,074	1,376,630	5,213	67,291	0	5,111	0	0	5,111	0	3.A FE ..	01/20/2016 ..
404280-CQ-0 ...	HSBC HOLDINGS PLC	C.....	.....	1,000,000.000	100.00	0.000	795.151	79.515	795.151	1,000,000	0	47,000	0	(201,979)	0	0	(201,979)	0	2.C FE ..	03/02/2021 ..
459745-70-9 ...	AERCAP GLOBAL AVIATION TRUST	C.....	.....	20.000	100,000.00	90,000.000	1,800,000	90,000.000	1,800,000	640,000	0	90,201	0	420,000	0	0	420,000	0	3.B FE ..	04/20/2006 ..
46625H-JQ-4 ...	JPMORGAN CHASE & CO .....	.....	.....	1,000,000.000	1,000.00	0.000	995,000	99.500	995,000	1,000,000	28,125	67,500	0	(83,730)	(20)	0	(83,750)	0	2.B FE ..	01/14/2014 ..
55261F-AG-9 ...	M&T BANK CORP .....	.....	.....	2,000,000.000	1,000.00	0.000	1,955,000	97.750	1,955,000	2,000,000	48,733	129,000	0	(189,997)	(3)	0	(190,000)	0	2.C FE ..	02/06/2014 ..
59156R-BT-4 ...	METLIFE INC .....	.....	.....	1,000,000.000	1,000.00	0.000	955,000	95.500	955,000	1,000,000	17,299	58,750	0	(172,500)	0	0	(172,500)	0	2.B FE ..	03/20/2018 ..
665859-AQ-7 ...	NORTHERN TRUST CORP .....	.....	.....	2,000,000.000	1,000.00	0.000	1,753,000	87.650	1,753,000	2,000,000	23,000	92,000	0	(409,364)	(36)	0	(409,400)	0	2.A FE ..	08/01/2016 ..
683475-AK-1 ...	PNC FINANCIAL SERVICES GROUP INC .....	.....	.....	2,000,000.000	1,000.00	0.000	1,990,000	99.500	1,990,000	2,000,000	27,510	97,613	0	(15,000)	0	0	(15,000)	0	2.B FE ..	07/20/2011 ..
857477-60-8 ...	STATE STREET CORP .....	.....	.....	70,000.000	25.00	0.000	1,702,400	24.320	1,702,400	1,764,400	0	103,236	0	(216,300)	0	0	(216,300)	0	2.A FE ..	02/26/2014 ..
89832Q-AF-6 ...	TRUIST FINANCIAL CORP .....	.....	.....	1,000,000.000	1,000.00	0.000	918,750	91.875	918,750	1,000,000	0	51,000	0	(203,050)	0	0	(203,050)	0	2.B FE ..	06/16/2020 ..
902973-1S-5 ...	US BANCORP			100,000.000	25.00	0.000	1,841,000	18.410	1,841,000	2,500,000	29,895	88,715	0	(639,000)	0	0	(639,000)	0	2.A FE ..	03/22/2006 ..
902973-86-6 ...	US BANCORP																			

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SCHEDULE D - PART 2 - SECTION 2

1	2	3 Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18 NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
		4				7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
06738E-20-4 ...	BARCLAYS ADR REP 4 ORD .....	.....	C.....	100,000,000	780,000	7.800	780,000	501,000	0	30,500	0	(255,000)	0	(255,000)	0	03/14/2014	
09628D-10-4 ...	BLUESTEM GROUP ORD .....	.....		1,378,000	207	0.150	207	207	0	0	0	.69	110	(41)	0	12/31/2014	
37045V-10-0 ...	GENERAL MOTORS ORD .....	.....		12,200,000	410,408	33.640	410,408	406,571	0	2,196	0	(304,878)	0	(304,878)	0	07/24/2015	
38741L-10-7 ...	GRANITE POINT MORTGAGE TRUST ORD .....	.....		13,361,000	71,615	5.360	71,615	67,740	2,672	13,361	0	(84,842)	0	(84,842)	0	11/02/2017	
695042-20-0 ...	PACIFIC VENTURES GROUP ORD .....	.....		3,000	0	0.001	0	0	0	0	0	0	0	0	0	11/20/1996	
75574U-10-1 ...	READY CAPITAL ORD .....	.....		23,800,000	265,132	11.140	265,132	335,104	9,520	39,984	0	(106,862)	0	(106,862)	0	03/22/2021	
90187B-80-4 ...	TWO HARBORS INVESTMENT ORD .....	.....		16,244,251	256,172	15.770	256,172	247,562	0	44,188	0	(118,745)	0	(118,745)	0	08/02/2018	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,783,534	XXX	1,783,534	1,558,185	12,192	130,229	0	(870,259)	110	(870,369)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,783,534	XXX	1,783,534	1,558,185	12,192	130,229	0	(870,259)	110	(870,369)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
59530Z-22-3 ...	MID-CONTINENT ASSURANCE COMPANY .....	.....		100,000,000	20,800,963	208.010	20,800,963	5,000,000	0	0	0	462,599	0	462,599	0	08/31/1992	
595301-22-8 ...	MID-CONTINENT EXCESS AND SURPLUS INS .....	.....		100,000	18,023,768	180,237.677	18,023,768	15,000,000	0	0	0	346,070	0	346,070	0	12/29/2009	
59539#-10-2 ...	MID-CONTINENT SPECIALTY INS SERV INC .....	.....		1,000,000	34,731	34.731	34,731	100,000	0	0	0	(65,269)	0	(65,269)	0	06/15/2009	
67920#-10-4 ...	OKLAHOMA SURETY COMPANY .....	.....		10,000,000	16,536,818	1,653.682	16,536,818	3,400,000	0	0	0	345,871	0	345,871	0	12/31/1980	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					55,396,280	XXX	55,396,280	23,500,000	0	0	0	1,089,271	0	1,089,271	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					55,396,280	XXX	55,396,280	23,500,000	0	0	0	1,089,271	0	1,089,271	0	XXX	XXX
.....																	
5989999999 - Total Common Stocks					57,179,814	XXX	57,179,814	25,058,185	12,192	130,229	0	219,012	110	218,902	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					83,027,618	XXX	83,027,618	51,564,215	235,622	1,398,305	0	(2,484,267)	110	(2,484,436)	0	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31397P-PL-8	FHM M012 A1A - CMBS		.06/15/2022	WELLS FARGO SECURITIES LLC		4,000,000	4,000,000	2,489
60416S-BU-3	MINNESOTA ST HSG FIN AGY		.09/30/2022	Corporate Action		5,000	5,000	0
60416S-WD-8	MINNESOTA ST HSG FIN AGY		.09/30/2022	Corporate Action		10,000	10,000	0
83756C-W2-7	SOUTH DAKOTA HSG DEV AUTH		.05/25/2022	CITIGROUP		1,327,238	1,250,000	0
0909999999	Subtotal - Bonds - U.S. Special Revenues					5,342,237	5,265,000	2,489
012653-AD-3	ALBEMARLE CORP		.05/10/2022	Bank of America Merrill Lynch		999,080	1,000,000	0
03464H-AA-3	AOIT 225 A1 - RMBS		.07/29/2022	DEUTSCHE BANK SECURITIES, INC.		975,166	1,000,000	4,125
04685A-3C-3	ATHENE GLOBAL FUNDING		.05/06/2022	Bank of America Merrill Lynch		1,686,770	2,000,000	8,877
05072L-AA-3	AUDAX 3 A - CDO	C.	.01/05/2022	Anherst Securities Group LLC		2,005,000	2,000,000	7,643
05553E-AA-7	BFNS 221 A - CDO	C.	.10/07/2022	PIPR		2,359,531	2,500,000	417
06759F-AC-0	BABSN 2015-11 B1R - CDO	C.	.06/02/2022	EXCHANGE		596,000	596,000	1,434
072917-AC-1	BXOMM 221 A2 - CDO		.02/10/2022	SG AMERICAS SECURITIES, LLC		2,500,000	2,500,000	0
07336F-AA-4	BVINV 221NV3 A1 - CMO/RMBS		.02/17/2022	Bank of America Merrill Lynch		1,708,837	1,737,616	3,475
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		.02/10/2022	BANC OF AMERICA/FIXED INCOME		4,446,422	4,624,915	4,175
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20		.04/21/2022	AFG Private Placement		1,000,000	1,000,000	0
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC		.10/31/2022	Bank of America Merrill Lynch		1,996,560	2,000,000	0
09261H-AS-6	BLACKSTONE PRIVATE CREDIT FUND		.03/17/2022	CITIGROUP		1,997,180	2,000,000	0
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		.08/03/2022	OPPENHEIMER & CO.		809,190	1,000,000	9,896
10569F-AA-6	BRAVO 22NQM1 A1 - CMO/RMBS		.03/15/2022	BARCLAYS CAPITAL INC FIXED INC		1,998,467	2,000,000	9,266
10805V-AA-5	BRDGE 22SFR1 A - RMBS		.11/17/2022	RBC CAPITAL MARKETS		1,822,065	2,000,000	0
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC		.09/13/2022	WELLS FARGO SECURITIES LLC		921,250	1,000,000	6,400
114259-AV-6	BROOKLYN UNION GAS CO		.08/02/2022	JP Morgan		2,000,000	2,000,000	0
12510H-AA-8	CAUTO 2020-1 A1 - ABS		.06/17/2022	CANTOR FITZGERALD + CO.		422,153	447,759	234
12510H-AP-5	CARS DB4 LP - NET LEASE MORTGAGE NOTES,		.03/08/2022	GOLDMAN		2,999,740	3,000,000	0
12530G-AA-6	CFMT 22HB9 A - RMBS		.09/23/2022	NOMURA SECURITIES/FIXED INCOME		909,290	1,000,000	0
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		.02/14/2022	NOMURA SECURITIES/FIXED INCOME		1,893,644	2,000,000	0
12544D-AG-4	CWHL 2007-14 A7 - CMO/RMBS		.11/01/2022	CREDIT SUISSE		22,230	37,678	75
12545E-AK-2	CWHL 2007-J2 2A9 - CMO/RMBS		.11/01/2022	CREDIT SUISSE		161,543	485,676	844
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		.02/22/2022	CANTOR FITZGERALD + CO.		1,999,983	2,000,000	4,801
125491-AN-0	CI FINANCIAL CORP	C.	.09/20/2022	Stifel, Nicolaus & Co., Inc.		744,890	1,000,000	8,444
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS		.09/20/2022	PERFORMANCE TRUST CAPITAL PARTNERS		2,939,730	3,000,000	11,000
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS		.01/01/2022	CREDIT SUISSE		0	68	0
12659Y-AA-2	COLT 223 A1 - CMO/RMBS		.03/17/2022	GOLDMAN		999,990	1,000,000	2,384
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		.06/30/2022	GOLDMAN		491,984	500,000	2,390
12663D-AC-8	CSMC 22NQMS A1 - CMO/RMBS		.08/01/2022	CREDIT SUISSE SECURITIES (USA)		994,966	1,000,000	4,595
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		.05/05/2022	MORGAN STANLEY CO		1,000,000	1,000,000	0
15089Q-AM-6	CELANESE US HOLDINGS LLC		.07/07/2022	Bank of America Merrill Lynch		1,000,000	1,000,000	0
15089Q-AR-5	CELANESE US HOLDINGS LLC		.07/07/2022	Bank of America Merrill Lynch		999,870	1,000,000	0
17030E-AA-5	CHNGE 223 A1 - RMBS		.06/24/2022	CANTOR FITZGERALD + CO.		489,236	500,000	1,944
17030J-AA-4	CHNGE 2022-1 A1 - CMO/RMBS		.01/21/2022	CANTOR FITZGERALD + CO.		1,499,989	1,500,000	3,258
172967-PA-3	CITIGROUP INC		.11/09/2022	CITIGROUP		1,000,000	1,000,000	0
17309B-AB-3	CMULTI 2006-WF2 A2C - RMBS		.01/13/2022	CREDIT SUISSE		93,112	335,785	224
233046-AN-1	DNKN 211 A2I - RMBS		.05/10/2022	Various		1,795,968	1,995,000	9,123
25755T-AE-0	DPABS 2015-1 A2 - RMBS		.07/25/2022	Bank of America Merrill Lynch		930,203	942,500	234
25755T-AH-3	DPABS 2017-1 A23 - ABS		.05/05/2022	RW Baird		934,610	957,500	1,533
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		.11/02/2022	Various		2,415,299	2,593,750	7,830
26209X-AA-9	HONK 201 A2 - RMBS		.02/23/2022	BARCLAYS CAPITAL INC FIXED INC		975,458	985,000	3,626
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		.12/25/2022	RAYMOND JAMES & ASSOCIATES INC.		2,744,481	3,011,820	0
33767P-AA-6	FKH 22SFR2 A - RMBS		.06/15/2022	MORGAN STANLEY CO		964,594	1,000,000	0
33768N-AA-0	FKH 22SFR1 A - RMBS		.04/05/2022	MORGAN STANLEY CO		999,957	1,000,000	0
33851R-AA-9	FSMT 21101N A1 - CMO/RMBS		.04/08/2022	J P MORGAN SECURITIES		875,539	939,231	861
33852H-AB-8	FSMT 2021- 81NV A3 - CMO/RMBS		.01/27/2022	Bank of America Merrill Lynch		928,898	953,021	1,985
33938X-AE-5	FLEX LTD	C.	.11/30/2022	Bank of America Merrill Lynch		1,981,460	2,000,000	0
34417R-AB-2	FOCUS 221 A2 - RMBS		.06/28/2022	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
34963V-AA-3	FCO 17 A - CDO	C.	.01/21/2022	DEUTSCHE BANK SECURITIES, INC.		500,000	500,000	0
36168W-AA-9	GCAT 22NQMS A1 - CMO/RMBS		.10/14/2022	CREDIT SUISSE SECURITIES (USA)		968,378	1,000,000	3,172

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36169K-AA-4	GCAT 22NQM2 A1 - CMO/RMBS		..04/28/2022 ..	CREDIT SUISSE SECURITIES (USA)		1,990,695	2,000,000	..6,549
36170H-AA-8	GCAT 22NQM4 A1 - CMO/RMBS		..08/12/2022 ..	CREDIT SUISSE SECURITIES (USA)		1,999,994	2,000,000	..5,269
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS		..08/01/2022 ..	Direct		..3,629	..3,629	0
37940X-AP-7	GLOBAL PAYMENTS INC		..08/08/2022 ..	JP Morgan		1,998,460	2,000,000	0
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP		..08/23/2022 ..	PIPR		..990,090	1,000,000	0
40440V-A*-6	HPS CORPORATE LENDING A 8.37 11/14/2025		..11/14/2022 ..	AFG Private Placement		4,000,000	4,000,000	0
44931A-AL-3	ICG 2015-1 A2R - CDO		..06/24/2022 ..	EXCHANGE		..604,500	..604,500	..5,314
44931A-AN-9	ICG 2015-1 BR - CDO		..06/24/2022 ..	EXCHANGE		1,160,500	1,160,500	10,202
44931B-AC-1	ICG 2015-1 SN - CDO		..06/24/2022 ..	EXCHANGE		..237,902	..735,000	..6,461
452327-AP-4	ILLUMINA INC		..11/29/2022 ..	GOLDMAN		..998,630	1,000,000	0
45276Q-AA-2	IMPRL 22NQH5 A1 - RMBS		..08/02/2022 ..	BARCLAYS CAPITAL INC FIXED INC		1,999,976	2,000,000	..9,882
46582K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		..01/10/2022 ..	WELLS FARGO SECURITIES LLC		1,196,905	1,216,676	..845
466247-ZP-1	JPMMT 2005-S3 A2 - CMO/RMBS		..01/13/2022 ..	CREDIT SUISSE		..48,245	..107,800	..207
46630W-AL-4	JPMMT 2007-S2 111 - CMO/RMBS		..08/01/2022 ..	CREDIT SUISSE		..245,264	..582,832	1,166
466365-AD-5	JACK 221 A21 - RMBS		..02/02/2022 ..	GUGGENHEIM		1,500,000	1,500,000	0
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		..02/10/2022 ..	J P MORGAN SECURITIES		9,303,210	9,692,421	8,750
46654D-AD-5	JPMMT 211NV4 A2 - CMO/RMBS		..10/19/2022 ..	MORGAN STANLEY & COMPANY		1,405,973	1,785,095	..2,936
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS		..11/22/2022 ..	JP Morgan		1,855,957	2,000,000	..7,653
47760Q-AC-7	JIMMY JOHNS FUNDING LLC - ABS		..03/09/2022 ..	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	0
501797-AQ-7	BATH & BODY WORKS INC		..04/14/2022 ..	WELLS FARGO SECURITIES LLC		2,085,000	2,000,000	34,958
50188Q-AE-1	LCM XIX C - CDO	C.....	..12/08/2022 ..	EXCHANGE		..990,000	..990,000	0
50188Q-AL-5	LCM 19R BR - CDO	C.....	..12/08/2022 ..	EXCHANGE		..421,000	..421,000	0
50203V-AC-5	LJVI 1 A2 - CDO		..03/10/2022 ..	DEUTSCHE BANK SECURITIES, INC.		3,000,000	3,000,000	0
539439-AW-9	LLOYDS BANKING GROUP PLC	C.....	..11/07/2022 ..	MORGAN STANLEY CO		2,000,000	2,000,000	0
55272X-AA-0	MFA FINANCIAL INC		..04/08/2022 ..	Stifel, Nicolaus & Co., Inc.		..987,500	1,000,000	20,313
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS		..03/21/2022 ..	CREDIT SUISSE SECURITIES (USA)		1,999,994	2,000,000	..5,254
55284T-AA-5	MFRA 221NV1 A1 - CMO/RMBS		..04/05/2022 ..	WELLS FARGO SECURITIES LLC		1,485,518	1,500,000	..6,023
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		..06/07/2022 ..	BARCLAYS CAPITAL INC FIXED INC		..978,259	1,000,000	..4,222
55903V-AG-8	MAGALLANES INC		..03/09/2022 ..	GOLDMAN		10,000,000	10,000,000	0
55849Q-AC-9	MELLO 221NV1 A2 - CMO/RMBS		..02/10/2022 ..	Amherst Securities Group LLC		4,894,378	4,843,816	..5,356
58549J-AK-0	MELLO 221NV2 A4 - CMO/RMBS		..03/14/2022 ..	JP Morgan		1,971,563	2,000,000	5,000
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		..02/09/2022 ..	J P MORGAN SECURITIES		1,908,913	1,974,312	1,371
61034J-AC-4	MMML 13 A2 - CDO		..02/09/2022 ..	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	0
61754P-AA-2	MSM 2007-8XS A1 - RMBS		..01/13/2022 ..	CREDIT SUISSE		..575,129	..971,338	1,862
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		..01/27/2022 ..	CANTOR FITZGERALD + CO.		1,744,933	1,790,249	..3,730
61772N-AJ-6	MSRM 215 A3 - CMO/RMBS		..03/01/2022 ..	CANTOR FITZGERALD + CO.		0	(21,309)	0
61774A-A*-4	MORGAN STANLEY DIRECT LENDING FUND		..09/13/2022 ..	AFG Private Placement		2,000,000	2,000,000	0
629377-CP-5	NRG ENERGY INC		..06/21/2022 ..	JP Morgan		..852,740	1,000,000	..1,429
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		..10/21/2022 ..	Bank of America Merrill Lynch		2,235,747	2,842,428	..5,685
651229-BC-9	NEWELL BRANDS INC		..09/09/2022 ..	JP Morgan		1,000,000	1,000,000	0
67448E-AA-6	OBX 221NV4 A1 - CMO/RMBS		..06/07/2022 ..	Bank of America Merrill Lynch		..932,891	1,000,000	..3,694
68389X-BN-4	ORACLE CORP		..01/18/2022 ..	BARCLAYS CAPITAL INC FIXED INC		1,030,670	1,000,000	5,868
68389X-CJ-2	ORACLE CORP		..11/07/2022 ..	CITIGROUP		1,996,480	2,000,000	0
69120V-AN-1	CIVIL ROCK CORE INCOME CORP		..09/09/2022 ..	SNBC SECURITIES INC		..997,350	1,000,000	0
69546M-AA-5	PAID 221 A - ABS		..01/26/2022 ..	CANTOR FITZGERALD + CO.		2,000,000	2,000,000	0
69547M-AA-4	PAID 223 A - ABS		..08/03/2022 ..	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	0
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		..01/10/2022 ..	Bank of America Merrill Lynch		1,959,688	2,000,000	..2,361
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		..05/25/2022 ..	MORGAN STANLEY CO		1,418,672	1,500,000	..2,396
74939K-AA-4	RCKT 216 A1 - CMO/RMBS		..01/06/2022 ..	CANTOR FITZGERALD + CO.		1,975,000	2,000,000	..1,250
74970F-AA-5	RPIT 223 A - CMO/RMBS		..08/04/2022 ..	NOMURA SECURITIES/FIXED INCOME		1,395,571	1,500,000	0
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		..03/29/2022 ..	BARCLAYS CAPITAL INC FIXED INC		..992,088	1,000,000	..3,333
81749C-AA-7	SEMT 221 A1 - CMO/RMBS		..01/19/2022 ..	MORGAN STANLEY CO		..974,688	1,000,000	1,736
845011-AF-2	SOUTHWEST GAS CORP		..11/29/2022 ..	WELLS FARGO SECURITIES LLC		1,498,005	1,500,000	0
87267C-AA-6	TRP 211 A - ABS		..11/03/2022 ..	Amherst Securities Group LLC		..563,188	..685,188	..788
87342R-AC-8	BELL 2016-1 A23 - RMBS		..06/16/2022 ..	Bank of America Merrill Lynch		..935,156	..950,000	..3,410

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
87342R-AG-9	BELL 2021-1 A21 - RMBS		...11/10/2022 ...	Bank of America Merrill Lynch		1,777,785	2,133,875	9,228
87342R-AH-7	BELL 2021-1 A22 - RMBS		...06/22/2022 ...	Various		1,285,386	1,495,000	4,797
89214P-DD-8	TOWNE BANK		...02/02/2022 ...	PIPR		1,000,000	1,000,000	0
89609M-AA-7	TRIBUTE RAIL LLC - ABS		...11/17/2022 ...	GUGGENHEIM		1,111,408	1,184,910	627
89616Q-AA-9	TCN 225FR1 A - CMBS		...03/23/2022 ...	Bank of America Merrill Lynch		999,996	1,000,000	0
89656Y-AB-1	TRL 202 A2 - ABS		...10/14/2022 ...	Bank of America Merrill Lynch		1,666,875	2,000,000	4,124
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		...02/04/2022 ...	BANC OF AMERICA/FIXED INCOME		1,400,946	1,445,205	703
90355R-AC-6	UIMMT-211NV3-A3 - CMO/RMBS		...02/04/2022 ...	BANC OF AMERICA/FIXED INCOME		2,849,654	2,942,053	1,430
91823A-AU-5	VBTEL 2022-1 C21 - RMBS		...02/18/2022 ...	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	0
92259K-AA-8	VCC 224 A - CMBS		...08/05/2022 ...	BARCLAYS CAPITAL INC FIXED INC		1,499,682	1,500,000	9,618
92538G-AA-0	VERUS 218 A1 - CMO/RMBS		...02/10/2022 ...	BARCLAYS CAPITAL INC		2,349,300	2,401,456	1,582
92538N-AA-5	VERUS 224 A1 - CMO/RMBS		...04/22/2022 ...	CREDIT SUISSE SECURITIES (USA)		999,994	1,000,000	3,356
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		...03/22/2022 ...	CREDIT SUISSE SECURITIES (USA)		1,994,746	2,000,000	5,277
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC		...03/14/2022 ...	BARCLAYS CAPITAL INC FIXED INC		1,463,790	1,500,000	7,092
92852L-AC-3	VITERRA FINANCE BV	C.....	...04/13/2022 ...	JP Morgan		498,140	500,000	0
95003H-AA-7	WFMB 221 A1 - CMO/RMBS		...01/13/2022 ...	WELLS FARGO SECURITIES LLC		2,452,344	2,500,000	4,514
95058X-AE-8	WEN 2018-1 A22 - RMBS		...10/06/2022 ...	BARCLAYS CAPITAL INC FIXED INC		855,613	952,500	2,672
950810-AA-9	WESBANCO INC		...03/18/2022 ...	Stifel, Nicolaus & Co., Inc.		3,000,000	3,000,000	0
96034J-AA-4	WESTR 221 A - RMBS		...01/14/2022 ...	Amherst Securities Group LLC		998,998	1,000,000	0
974153-AB-4	WSTOP 201 A2 - RMBS		...06/02/2022 ...	RW Baird		894,256	995,000	79
984851-AH-8	YARA INTERNATIONAL ASA	C.....	...11/08/2022 ...	CITIGROUP		2,000,000	2,000,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						198,938,460	207,128,794	364,634
2509999997. Total - Bonds - Part 3						204,280,697	212,393,794	367,123
2509999998. Total - Bonds - Part 5						2,499,996	2,500,000	3,608
2509999999. Total - Bonds						206,780,693	214,893,794	370,731
19075Q-AE-2	COBANK ACB		...08/16/2022 ...	JP Morgan	2,000,000.000	2,000,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	0
06055H-AB-9	BANK OF AMERICA CORP		...04/19/2022 ...	Bank of America Merrill Lynch	2,000,000.000	2,000,000	0.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,000,000	XXX	0
4509999997. Total - Preferred Stocks - Part 3						4,000,000	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						4,000,000	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						4,000,000	XXX	0
6009999999 - Totals						210,780,693	XXX	370,731

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
68609T-DM-7 ..	OREGON		.12/01/2022 ..	Call @ 100.00		110,000	110,000	118,432	111,843	0	(798)	0	(798)	0	111,045	0	(1,045)	(1,045)	2,303	.12/01/2048 ..
68609T-HV-3 ..	OREGON		.12/01/2022 ..	Call @ 100.00		90,000	90,000	95,087	91,766	0	(674)	0	(674)	0	91,092	0	(1,092)	(1,092)	1,375	.06/01/2049 ..
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						200,000	200,000	213,518	203,609	0	(1,472)	0	(1,472)	0	202,137	0	(2,137)	(2,137)	3,677	XXX
041083-VB-9 ..	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M ...		.12/01/2022 ..	Paydown		71,120	71,120	71,120	71,120	0	0	0	0	0	71,120	0	0	0	1,100	.07/01/2043 ..
196479-2D-0 ..	COLORADO HSG & FIN AUTH		.11/01/2022 ..	Direct		215,000	215,000	227,188	216,302	0	(1,302)	0	(1,302)	0	215,000	0	0	0	4,029	.05/01/2049 ..
19647P-BA-0 ..	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		.12/01/2022 ..	Paydown		116,968	116,968	116,967	116,968	0	1	0	1	0	116,968	0	0	0	3,520	.02/01/2044 ..
20775C-B6-0 ..	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		.06/13/2022 ..	Direct		295,000	295,000	310,638	296,042	0	(1,042)	0	(1,042)	0	295,000	0	0	0	3,320	.11/15/2039 ..
20775C-TV-6 ..	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		.11/17/2022 ..	Direct		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,695	.11/15/2037 ..
296122-US-1 ..	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA ...		.12/01/2022 ..	Paydown		96,823	96,823	96,823	96,823	0	0	0	0	0	96,823	0	0	0	671	.08/01/2044 ..
3133N3-U9-3 ..	FH RE6008 - RMBS		.12/01/2022 ..	Paydown		34,725	34,725	35,300	35,128	0	(403)	0	(403)	0	34,725	0	0	0	292	.11/01/2049 ..
3133N3-VG-6 ..	FH RE6015 - RMBS		.12/01/2022 ..	Paydown		85,610	85,610	86,854	86,499	0	(889)	0	(889)	0	85,610	0	0	0	1,201	.09/01/2049 ..
31350A-AU-2 ..	FEDERAL HOME LN MTG CORP MULTIFAMILY VAR ...		.12/15/2022 ..	Call @ 100.00		690,000	690,000	690,000	690,000	0	0	0	0	0	690,000	0	0	0	8,870	.05/15/2027 ..
31350A-BR-8 ..	FEDFMR 15M034 A - CMBS		.04/15/2022 ..	Call @ 100.00		325,000	325,000	333,938	325,000	0	0	0	0	0	325,000	0	0	0	4,444	.04/15/2025 ..
31397P-PL-8 ..	FHM M012 A1A - CMBS		.12/01/2022 ..	Paydown		947,103	947,103	947,103	0	0	0	0	0	0	947,103	0	0	0	15,687	.08/15/2051 ..
31397P-PP-9 ..	FHM M012 AA3 - CMBS		.06/15/2022 ..	Various		2,282,046	2,282,052	2,282,052	2,282,052	0	(6)	0	(6)	0	2,282,046	0	0	0	26,503	.08/15/2051 ..
31397P-PV-6 ..	FHM M012 A31 - CMBS		.06/15/2022 ..	Various		1,711,535	1,711,539	1,711,539	1,710,091	0	1,443	0	1,443	0	1,711,535	0	0	0	18,752	.08/15/2051 ..
31400B-N5-3 ..	FN CA4011 - RMBS		.12/01/2022 ..	Paydown		139,431	139,431	141,610	140,907	0	(1,475)	0	(1,475)	0	139,431	0	0	0	1,520	.08/01/2049 ..
34074M-SJ-1 ..	FLORIDA HSG FIN CORP REV		.07/01/2022 ..	Call @ 100.00		340,000	340,000	359,448	347,731	0	(1,284)	0	(1,284)	0	346,447	0	(6,447)	(6,447)	10,944	.01/01/2050 ..
373539-4H-5 ..	GEORGIA ST HSG & FIN AUTH REV - RMBS		.12/01/2022 ..	Call @ 100.00		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,706	.12/01/2034 ..
373539-60-3 ..	GEORGIA ST HSG & FIN AUTH REV		.06/01/2022 ..	Call @ 100.00		815,000	815,000	815,000	814,979	0	0	0	0	0	814,979	0	21	21	7,662	.12/01/2032 ..
45129Y-S6-4 ..	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R ...		.07/01/2022 ..	Call @ 100.00		65,000	65,000	72,182	68,604	0	(361)	0	(361)	0	68,243	0	(3,243)	(3,243)	2,000	.01/01/2050 ..
45201Y-6B-8 ..	ILLINOIS HSG DEV AUTH REV		.10/03/2022 ..	Direct		30,000	30,000	33,566	(498)	0	(498)	0	(498)	0	30,000	0	0	0	1,163	.04/01/2050 ..
45201Y-R3-3 ..	ILLINOIS HSG DEV AUTH REV		.07/05/2022 ..	Call @ 100.00		255,000	255,000	273,600	260,339	0	(1,008)	0	(1,008)	0	259,331	0	(4,331)	(4,331)	2,922	.10/01/2048 ..
45201Y-S5-7 ..	ILLINOIS HSG DEV AUTH REV		.11/01/2022 ..	Call @ 100.00		185,000	185,000	194,579	185,685	0	(685)	0	(685)	0	185,000	0	0	0	5,119	.08/01/2048 ..
45201Y-YK-7 ..	ILLINOIS HSG DEV AUTH REV - RMBS		.12/01/2022 ..	Paydown		175,927	175,927	168,890	170,379	0	5,548	0	5,548	0	175,927	0	0	0	1,691	.06/01/2043 ..
45203L-CD-3 ..	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE ...		.12/01/2022 ..	Paydown		8,612	8,612	8,612	8,612	0	0	0	0	0	8,612	0	0	0	132	.07/01/2032 ..
45505T-GP-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	285	.07/01/2031 ..
54627D-BV-2 ..	LOUISIANA HSG CORP SINGLE FAMILY MTG REV ...		.12/01/2022 ..	Paydown		162,682	162,682	162,682	162,682	0	0	0	0	0	162,682	0	0	0	2,489	.12/01/2038 ..
56052F-BR-5 ..	MAINE ST HSG AUTH MTG PUR		.11/17/2022 ..	Call @ 100.00		120,000	120,000	129,204	122,020	0	(672)	0	(672)	0	121,349	0	(1,349)	(1,349)	3,646	.11/15/2045 ..
56052F-GP-4 ..	MAINE ST HSG AUTH MTG PUR		.11/17/2022 ..	Direct		175,000	175,000	188,419	176,422	0	(1,422)	0	(1,422)	0	175,000	0	0	0	5,242	.11/15/2047 ..
57419R-GH-2 ..	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C ...		.12/01/2022 ..	Paydown		91,518	91,518	91,518	91,518	0	0	0	0	0	91,518	0	0	0	1,975	.07/01/2043 ..
57419R-H7-3 ..	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C ...		.12/01/2022 ..	Call @ 100.00		10,696	10,696	10,696	10,696	0	0	0	0	0	10,696	0	0	0	230	.11/01/2058 ..
57419R-L8-6 ..	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C ...		.07/05/2022 ..	Call @ 100.00		110,000	110,000	110,000	109,999	0	0	0	0	0	109,999	0	1	1	1,167	.09/01/2048 ..
57587A-AB-1 ..	MASSACHUSETTS ST HSG FIN AGY HSG REV		.07/18/2022 ..	Direct		310,000	310,000	327,044	311,171	0	(1,171)	0	(1,171)	0	310,000	0	0	0	3,316	.12/01/2048 ..
57587A-HY-7 ..	MASSACHUSETTS ST HSG FIN AGY HSG REV		.07/18/2022 ..	Direct		540,000	540,000	578,772	540,973	0	(973)	0	(973)	0	540,000	0	0	0	6,277	.06/01/2039 ..
594654-QM-5 ..	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M ...		.12/01/2022 ..	Call @ 100.00		270,000	270,000	286,621	271,657	0	(1,657)	0	(1,657)	0	270,000	0	0	0	8,100	.12/01/2048 ..
60416Q-GB-4 ..	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F ...		.12/01/2022 ..	Paydown		68,574	68,574	68,574	68,574	0	0	0	0	0	68,574	0	0	0	862	.11/01/2044 ..
60416Q-GC-2 ..	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F ...		.12/01/2022 ..	Paydown		229,124	229,124	229,124	229,124	0	0	0	0	0	229,124	0	0	0	2,968	.02/01/2045 ..
60416Q-GD-0 ..	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F ...		.12/01/2022 ..	Paydown		111,132	111,132	111,132	111,132	0	0	0	0	0	111,132	0	0	0	1,431	.04/01/2045 ..
60416Q-JD-7 ..	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F ...		.05/01/2022 ..	Paydown		105,241	105,241	105,241	105,241	0	0	0	0	0	105,241	0	0	0	643	.12/01/2051 ..
60416Q-JD-7 ..	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F ...		.12/01/2022 ..	Paydown		74,935	74,935	74,935	74,935	0	0	0	0	0	74,935	0	0	0	1,242	.12/01/2051 ..
60416S-BU-3 ..	MINNESOTA ST HSG FIN AGY - RMBS		.12/01/2022 ..	Call @ 100.00		80,000	80,000	83,992	79,625	0	(321)	0	(321)	0	80,019	0	(19)	(19)	1,898	.07/01/2031 ..
60416S-WD-8 ..	MINNESOTA ST HSG FIN AGY - RMBS		.12/01/2022 ..	Call @ 100.00		130,000	130,000	139,778	131,567	0	(999)	0	(999)	0	131,003	0	(1,003)	(1,003)	4,122	.01/01/2048 ..
60535Q-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	962	.12/01/2032 ..
60535Q-LZ-1 ..	MISSISSIPPI HOME CORP SINGLE FAMILY MTG ...		.12/01/2022 ..	Paydown		67,692	67,692	68,291	67,866	0	(174)	0	(174)	0	67,692	0	0	0	1,103	.12/01/2034 ..
60637B-GC-8 ..	MISSOURI ST HSG DEV COMMN SINGLE FAMILY ...		.11/01/2022 ..	Direct		175,000	175,000	189,789	176,328	0	(1,328)	0	(1,328)	0	175,000	0	0	0	2,848	.05/01/2038 ..
60637B-GM-6 ..	MISSOURI ST HSG DEV COMMN SINGLE FAMILY ...		.11/01/2022 ..	Call @ 100.00		110,000	110,000	118,542	110,857	0	(627)	0	(627)	0	110,230	0	(230)	(230)	2,033	.11/01/2045 ..
60637B-SP-6 ..	MISSOURI ST HSG DEV COMMN SINGLE FAMILY ...		.12/01/2022 ..	Direct		135,000	135,000	142,881	135,850	0	(850)	0	(850)	0	135,000	0	0	0	2,586	.05/01/2049 ..
61212R-X7-6 ..	MONTANA ST BRD HSG - RMBS		.12/01/2022 ..	Direct		50,000	50,000	52,547	49,019	0	981	0	981	0	50,000	0	0	0	1,403	.12/01/2038 ..

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Iden-tification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61212W-EL-5	MONTANA ST BRD HSG SINGLE FAMILY MTG - R		.12/01/2022	Call @ 100.00		150,000	150,000	150,000	150,002	0	(1)	0	(1)	0	150,001	0	(1)	(1)	3,291	.12/01/2037
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		.12/01/2022	Direct		270,000	270,000	287,234	271,824	0	(1,824)	0	(1,824)	0	270,000	0	0	0	6,517	.09/01/2048
641272-FX-2	NEVADA HSG DIV		.10/03/2022	Direct		55,000	55,000	56,682	55,000	0	0	0	0	0	55,000	0	0	0	2,019	.04/01/2039
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV		.10/03/2022	Direct		240,000	240,000	257,251	241,257	0	(1,257)	0	(1,257)	0	240,000	0	0	0	8,100	.10/01/2048
647200-2H-6	NEW MEXICO MTG FIN AUTH - RMBS		.12/01/2022	Paydown		38,304	38,304	38,304	38,304	0	0	0	0	0	38,304	0	0	0	446	.12/01/2035
647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS		.12/01/2022	Call @ 100.00		95,000	95,000	100,774	95,900	0	(501)	0	(501)	0	95,399	0	(399)	(399)	2,350	.03/01/2045
647200-3M-4	NEW MEXICO MTG FIN AUTH		.03/01/2022	Call @ 100.00		725,000	725,000	725,000	723,514	0	121	0	121	0	723,635	0	1,365	1,365	5,213	.09/01/2041
647200-3N-2	NEW MEXICO MTG FIN AUTH - RMBS		.12/01/2022	Paydown		273,623	273,623	273,622	273,623	0	0	0	0	0	273,623	0	0	0	3,578	.02/01/2037
647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		.12/01/2022	Paydown		45,496	45,496	44,359	44,556	0	940	0	940	0	45,496	0	0	0	573	.02/01/2043
647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		.12/01/2022	Paydown		147,868	147,868	146,666	147,282	0	586	0	586	0	147,868	0	0	0	1,642	.07/01/2043
647201-DM-1	NEW MEXICO MTG FIN AUTH		.10/03/2022	Direct		135,000	135,000	142,757	135,669	0	(669)	0	(669)	0	135,000	0	0	0	4,307	.07/01/2049
647201-HC-9	NEW MEXICO MTG FIN AUTH		.10/03/2022	Direct		135,000	135,000	146,556	135,983	0	(983)	0	(983)	0	135,000	0	0	0	3,889	.01/01/2050
647201-JJ-2	NEW MEXICO MTG FIN AUTH		.10/03/2022	Direct		270,000	270,000	290,817	271,770	0	(1,770)	0	(1,770)	0	270,000	0	0	0	7,352	.07/01/2050
649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.09/30/2022	Direct		45,000	45,000	47,641	45,077	0	(77)	0	(77)	0	45,000	0	0	0	604	.10/01/2034
649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.09/30/2022	Call @ 100.00		375,000	375,000	395,699	376,107	0	(1,107)	0	(1,107)	0	375,000	0	0	0	6,065	.10/01/2035
649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.09/30/2022	Call @ 100.00		70,000	70,000	72,377	70,348	0	(157)	0	(157)	0	70,191	0	(191)	(191)	1,442	.10/01/2043
64988R-GY-2	NEW YORK ST MTG AGY REV		.09/30/2022	Call @ 100.00		60,000	60,000	63,659	60,546	0	(236)	0	(236)	0	60,310	0	(310)	(310)	1,050	.10/01/2030
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		.09/30/2022	Direct		140,000	140,000	150,695	140,900	0	(900)	0	(900)	0	140,000	0	0	0	1,994	.10/01/2032
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.07/01/2022	Direct		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,685	.07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.08/01/2022	Direct		90,000	90,000	97,762	90,308	0	(308)	0	(308)	0	90,000	0	0	0	2,344	.07/01/2047
658207-WG-6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		.11/14/2022	RBC CAPITAL MARKETS		712,515	715,000	755,662	742,784	0	(8,585)	0	(8,585)	0	734,199	0	(21,684)	(21,684)	38,285	.07/01/2047
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY		.07/01/2022	Direct		300,000	300,000	325,041	300,945	0	(945)	0	(945)	0	300,000	0	0	0	8,900	.01/01/2036
677560-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.12/01/2022	Paydown		90,122	90,122	90,122	90,122	0	0	0	0	0	90,122	0	0	0	1,231	.03/01/2036
677560-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.12/01/2022	Paydown		105,103	105,103	105,103	105,103	0	0	0	0	0	105,103	0	0	0	1,630	.03/01/2046
677560-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.12/01/2022	Paydown		181,488	181,488	181,488	181,488	0	0	0	0	0	181,488	0	0	0	2,226	.03/01/2046
677560-WE-3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		.09/01/2022	Call @ 100.00		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	4,854	.09/01/2037
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		.11/01/2022	Direct		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,990	.07/01/2034
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		.11/01/2022	Direct		105,000	105,000	111,099	105,342	0	(342)	0	(342)	0	105,000	0	0	0	3,054	.07/01/2036
686087-VV-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		.06/01/2022	Direct		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	2,827	.01/01/2038
686087-WW-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		.11/01/2022	Direct		115,000	115,000	123,579	115,740	0	(740)	0	(740)	0	115,000	0	0	0	3,614	.01/01/2040
83712D-G4-2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.11/14/2022	MORGAN STANLEY CO		1,708,425	1,740,000	1,910,677	1,883,392	0	(29,496)	0	(29,496)	0	1,853,896	0	(145,471)	(145,471)	85,523	.01/01/2050
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.10/03/2022	Direct		65,000	65,000	67,452	65,092	0	(92)	0	(92)	0	65,000	0	0	0	1,931	.07/01/2037
83712D-WK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.10/03/2022	Direct		60,000	60,000	65,312	60,439	0	(439)	0	(439)	0	60,000	0	0	0	1,853	.07/01/2043
83712D-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		.10/03/2022	Direct		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,134	.07/01/2038
83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH		.07/13/2022	Call @ 100.00		135,000	135,000	143,452	137,397	0	(563)	0	(563)	0	136,833	0	(1,833)	(1,833)	1,493	.05/01/2039
88045R-B7-6	TENNESSEE HSG DEV AGY - RMBS		.12/01/2022	Call @ 100.00		140,000	140,000	149,045	140,398	0	(398)	0	(398)	0	140,000	0	0	0	3,748	.07/01/2045
880461-G9-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		.12/01/2022	RBC CAPITAL MARKETS		1,664,403	1,720,000	1,867,542	1,845,463	0	(26,747)	0	(26,747)	0	1,818,716	0	(154,313)	(154,313)	78,128	.01/01/2050
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		.12/01/2022	Call @ 100.00		120,000	120,000	129,272	121,315	0	(781)	0	(781)	0	120,534	0	(534)	(534)	3,679	.07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY		.11/01/2022	Direct		125,000	125,000	135,513	125,901	0	(901)	0	(901)	0	125,000	0	0	0	3,866	.01/01/2042
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		.12/01/2022	Direct		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	6,875	.09/01/2047
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		.11/01/2022	Direct		160,000	160,000	173,755	161,171	0	(1,171)	0	(1,171)	0	160,000	0	0	0	4,786	.07/01/2050
88275F-NV-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		.12/01/2022	Call @ 100.00		130,000	130,000	129,996	130,000	0	0	0	0	0	130,000	0	0	0	2,050	.03/01/2046
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		.12/01/2022	Paydown		261,270	261,270	261,270	261,270	0	0	0	0	0	261,270	0	0	0	3,835	.09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		.12/01/2022	Call @ 100.00		125,000	125,000	138,971	127,504	0	(1,216)	0	(1,216)	0	126,288	0	(1,288)	(1,288)	3,090	.03/01/2050
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		.11/26/2022	Call @ 100.00		1,941	1,941	1,941	1,941	0	0	0	0	0	1,941	0	0	0	43	.07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		.11/26/2022	Call @ 100.00		1,941	1,941	1,941	1,941	0	0	0	0	0	1,941	0	0	0	39	.07/01/2037
91743P-AK-1	UTAH HSG CORP - RMBS		.12/01/2022	Paydown		26,768	26,768	28,144	28,455	0	(1,688)	0	(1,688)	0	26,768	0	0	0	556	.08/21/2044
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		.12/01/2022	Paydown		125,330	125,330	125,330	125,293	0	37	0	37	0	125,330	0	0	0	1,993	.11/25/2039
93978T-XF-1	WASHINGTON ST HSG FIN COMMN - RMBS		.12/01/2022	Call @ 100.00		465,000	465,000	499,219	468,286	0	(3,286)	0	(3,286)	0	465,000	0	0	0	9,720	.12/01/2047

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
976890-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2022	Direct		190,000	190,000	202,844	191,480	0	(1,480)	0	(1,480)	0	190,000	0	0	0	5,700	09/01/2045
0909999999. Subtotal - Bonds - U.S. Special Revenues						24,047,900	24,137,567	25,020,225	23,539,058	0	(98,151)	0	(98,151)	0	24,389,159	0	(341,259)	(341,259)	541,885	XXX
000823-AJ-3	ABCP11 A1 - CDO	C	12/15/2022	Dividend		1,912,501	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(87,499)	(87,499)	71,786	04/20/2032
00443P-AA-7	ACE 2007-HE2 A1 - RMBS		12/27/2022	Paydown		71,170	71,170	54,312	57,126	0	14,044	0	14,044	0	71,170	0	0	0	314	12/25/2036
03027W-AJ-1	AMTT 2013-2A 2A - RMBS		06/15/2022	DEUTSCHE BANK SECURITIES, INC.		1,983,125	2,000,000	1,948,240	1,986,096	0	5,237	0	5,237	0	1,991,333	0	(8,208)	(8,208)	31,041	03/15/2048
03464H-AA-3	AMT 225 A1 - CMO/RMBS		12/01/2022	Paydown		39,016	39,016	38,047	0	0	969	0	969	0	39,016	0	0	0	422	05/25/2067
038413-AA-8	AQIT 2020-A A - ABS		12/17/2022	Paydown		239,776	239,776	239,731	239,736	0	40	0	40	0	239,776	0	0	0	2,211	07/17/2046
03880V-AA-8	ARCLO 2019-FL2 A - CMBS	C	12/15/2022	Paydown		947,387	947,388	947,388	0	0	0	0	0	0	947,387	0	0	0	20,318	09/15/2034
03880W-AA-6	ARCLO 2020-FL1 A - CMBS	C	12/15/2022	Paydown		740,018	740,018	740,018	740,018	0	0	0	0	0	740,018	0	0	0	19,969	02/15/2035
04544N-AD-6	ABSHE 2006-HE6 A4 - RMBS		05/25/2022	Paydown		82,545	82,545	69,338	81,344	0	1,201	0	1,201	0	82,545	0	0	0	57	11/25/2036
05072L-AA-3	AUDAX 3 A - CDO	C	10/20/2022	Paydown		60,010	60,010	60,160	0	0	(150)	0	(150)	0	60,010	0	0	0	1,615	01/20/2030
05377R-CQ-5	AESOP 2017-1 A - ABS		04/28/2022	Various		1,001,693	1,000,000	999,840	999,571	0	5	0	5	0	999,576	0	2,117	2,117	11,086	09/20/2023
05377R-CY-8	AESOP 2018-1 A - ABS		10/28/2022	JP Morgan		1,970,625	2,000,000	1,999,505	1,998,525	0	(1,493)	0	(1,493)	0	1,997,032	0	(26,407)	(26,407)	63,928	09/20/2024
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	10/18/2022	Paydown		886,047	886,047	866,664	878,541	0	7,506	0	7,506	0	886,047	0	0	0	6,445	02/18/2037
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS		12/27/2022	Paydown		137,697	133,392	102,104	133,909	0	3,789	0	3,789	0	137,697	0	0	0	701	01/25/2037
05568Y-AA-6	BNSF 2007-1 PTC - ABS		04/01/2022	Paydown		201,791	201,791	201,791	(156)	0	0	0	0	0	201,791	0	0	0	6,050	04/01/2024
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	29,000	02/21/2022
05587T-AA-4	BSPT 2019-FL5 A - CMBS		09/15/2022	Paydown		34,162	34,162	34,162	34,162	0	0	0	0	0	34,162	0	0	0	539	05/15/2029
05587T-AA-4	BSPT 2019-FL5 A - CMBS		12/15/2022	Paydown		333,787	333,787	333,787	333,787	0	0	0	0	0	333,787	0	0	0	2,321	05/15/2029
05601G-AA-4	BPCRE 21FL1 A - CDO	C	04/19/2022	Paydown		496,030	496,030	496,030	496,030	0	0	0	0	0	496,030	0	0	0	1,119	02/17/2037
05616M-AG-1	BABSN 2015-11 CN - CDO	D	06/02/2022	EXCHANGE		2,169,059	3,000,000	2,286,663	2,188,023	0	(18,964)	0	(18,964)	0	2,169,059	0	0	0	89,622	10/21/2030
059522-AA-0	BAFC 2007-C 6A1 - RMBS		12/20/2022	Paydown		63,522	63,522	54,629	59,950	0	3,571	0	3,571	0	63,522	0	0	0	395	05/20/2047
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		12/01/2022	Paydown		91,706	91,706	90,187	0	0	1,519	0	1,519	0	91,706	0	0	0	1,168	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		12/01/2022	Paydown		407,201	407,201	391,486	0	0	15,715	0	15,715	0	407,201	0	0	0	4,027	06/26/2051
07386Y-AE-4	BSARM 2007-5 3A1 - CMO/RMBS		12/01/2022	Paydown		138,383	131,512	126,909	138,078	0	305	0	305	0	138,383	0	0	0	1,662	08/25/2047
10569F-AA-6	BRAVO 22NM11 A1 - CMO/RMBS		12/25/2022	Paydown		396,759	396,759	396,455	0	0	304	0	304	0	396,759	0	0	0	5,056	03/01/2060
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	12/20/2022	PERSHING DIV OF DLJ SEC		129,621	129,621	129,621	129,621	0	0	0	0	0	129,621	0	0	0	3,768	12/20/2025
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC	C	09/28/2022	ENDING		1,986,260	2,000,000	2,002,480	2,001,045	0	(395)	0	(395)	0	2,000,650	0	(14,390)	(14,390)	74,000	12/04/2023
12510H-AA-8	CAUTO 2020-1 A1 - ABS		12/15/2022	Paydown		1,186	1,186	1,119	0	0	68	0	68	0	1,186	0	0	0	9	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2022	Paydown		4,347	4,347	4,343	4,344	0	3	0	3	0	4,347	0	0	0	60	02/15/2050
12510H-AP-5	CAUTO 221 A1 - ABS		12/15/2022	Paydown		90,000	90,000	89,992	0	0	8	0	8	0	90,000	0	0	0	1,213	03/15/2052
12529K-AA-0	CFMT 21GRN1 A - ABS		12/20/2022	Paydown		264,607	264,607	264,605	264,605	0	2	0	2	0	264,607	0	0	0	1,453	03/20/2041
12529L-AA-8	CFMT 2020-HB4 A - RMBS		12/25/2022	Paydown		1,651,530	1,651,530	1,651,529	1,639,443	0	12,087	0	12,087	0	1,651,530	0	0	0	7,641	12/26/2030
12530B-AA-7	CFMT 2021-3 A - CMBS		05/25/2022	Paydown		414,628	414,628	414,628	0	0	0	0	0	0	414,628	0	0	0	1,352	10/27/2031
12530B-AA-7	CFMT 2021-3 A - CMBS		12/25/2022	Paydown		649,821	649,821	649,820	649,821	0	0	0	0	0	649,821	0	0	0	4,768	10/27/2031
12530G-AA-6	CFMT 2022-HB9 A - RMBS		12/25/2022	Paydown		11,866	11,866	10,790	0	0	1,076	0	1,076	0	11,866	0	0	0	55	09/25/2037
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		12/25/2022	Paydown		1,164	1,164	1,102	0	0	62	0	62	0	1,164	0	20	0	20	02/26/2052
12544D-AG-4	CIHL 2007-14 A7 - CMO/RMBS		12/01/2022	Paydown		1,968	2,395	1,024	0	0	(5)	0	(5)	0	1,968	0	0	0	135	09/25/2037
12545E-AK-2	CIHL 2007-J2 2A9 - CMO/RMBS		08/01/2022	Paydown		7,630	7,634	2,797	0	0	23	0	23	0	7,630	0	0	0	147	07/25/2037
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		12/01/2022	Paydown		216,667	216,667	216,665	0	0	2	0	2	0	216,667	0	0	0	3,905	03/26/2067
12551S-AA-4	CHNGE 224 A1 - CMO/RMBS		12/01/2022	Paydown		67,177	67,176	65,827	0	0	1,350	0	1,350	0	67,177	0	0	0	541	10/25/2057
12566X-AM-0	CHALT 2007-A7 2A3 - CMO/RMBS		12/01/2022	Paydown		53,329	59,043	59,067	52,207	0	1,122	0	1,122	0	53,329	0	0	0	1,282	07/25/2037
12641Q-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS		01/13/2022	Paydown		23,402	38,820	16,029	(81)	0	0	0	0	0	23,402	0	0	0	(517)	09/25/2037
12641Q-AF-9	CSMC 2009-7R 4A2 - CMO/RMBS		01/13/2022	Paydown		88,031	119,718	92,172	87,763	0	267	0	267	0	88,031	0	0	0	815	07/27/2037
12641Q-AG-7	CSMC 2009-7R 4A3 - CMO/RMBS		01/13/2022	Adjustment		39,205	150,000	55,340	39,287	0	(82)	0	(82)	0	39,205	0	0	0	1,050	07/27/2037
12641Q-AH-5	CSMC 2009-7R 4A4 - CMO/RMBS		01/13/2022	Adjustment		12,623	150,000	24,107	12,920	0	(298)	0	(298)	0	12,623	0	0	0	923	07/26/2037
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS		01/13/2022	Paydown		47,274	91,549	0	47,313	15,115	(39)	0	15,076	0	47,274	0	0	0	613	07/27/2037
12641Q-BQ-4	CSMC 2009-7R 8A6 - CMO/RMBS		01/13/2022	Paydown		96,302	338,976	0	95,943	0	359	0	359	0	96,302	0	0	0	888	05/26/2036
12641Q-CS-9	CSMC 2009-7R 125 - CMO/RMBS		01/13/2022	Paydown		48,946	108,502	53,338	48,950	0	(5)	0	(5)	0	48,946	0	0	0	273	01/25/2036

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12641Q-CX-8	CSMC 2009-7R 132 - CMO/RMBS		.01/13/2022	Paydown		145,210	184,040	184,040	144,446	0	764	0	764	0	145,210	0	0	0	362	.06/26/2037
12641Q-CY-6	CSMC 2009-7R 133 - CMO/RMBS		.01/13/2022	Adjustment		61,578	167,713	77,086	60,850	0	728	0	728	0	61,578	0	0	0	335	.06/26/2037
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS		.01/13/2022	Adjustment		41,664	234,268	29,968	40,562	0	1,102	0	1,102	0	41,664	0	0	0	469	.06/26/2037
12641Q-DH-2	CSMC 2009-7R 146 - CMO/RMBS		.01/13/2022	Paydown		597,835	994,044	635,372	594,682	0	3,153	0	3,153	0	597,835	0	0	0	3,069	.04/27/2037
12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS		.12/01/2022	Paydown		84,128	84,128	84,128	0	0	1	0	1	0	84,128	0	0	0	1,269	.02/25/2067
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		.12/25/2022	Paydown		19,735	19,735	19,418	0	0	316	0	316	0	19,735	0	0	0	228	.07/25/2067
12663D-AC-8	CSMC 22NQMS A1 - CMO/RMBS		.12/01/2022	Paydown		24,592	24,592	24,468	0	0	124	0	124	0	24,592	0	0	0	307	.06/25/2067
126670-NY-0	CIVL 2005-16 2A3 - RMBS		.12/30/2022	Paydown		199,201	199,201	8,632	44,753	0	146,080	0	146,080	0	190,833	0	8,367	8,367	4,095	.07/25/2034
126694-HN-1	CIVHL 2005-25 A9 - CMO/RMBS		.12/01/2022	Paydown		5,513	5,306	3,522	5,527	0	(14)	0	(14)	0	5,513	0	0	0	92	.11/25/2035
12669G-R4-5	CIVHL 2005-15 A8 - CMO/RMBS		.12/01/2022	Paydown		17,791	15,830	12,924	17,881	0	(90)	0	(90)	0	17,791	0	0	0	358	.08/25/2035
14576A-AA-0	CARM 201 A1 - RMBS		.12/15/2022	Paydown		10,000	10,000	9,996	9,996	0	4	0	4	0	10,000	0	0	0	105	.12/15/2050
15137E-BN-2	CECLO 21 A1R - CDO		.10/27/2022	Paydown		4,048	4,048	4,048	0	0	0	0	0	0	4,048	0	0	0	85	.07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C	.10/17/2022	Paydown		127,205	127,205	127,205	0	0	29	0	29	0	127,205	0	0	0	3,090	.07/15/2030
15674P-AA-5	CERB XXX1111 A - CDO	C	.12/15/2022	Dividend		1,923,662	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(76,338)	(76,338)	70,329	.07/23/2033
17030E-AA-5	CHNGE 2022-3 A1 - RMBS		.12/01/2022	Paydown		24,853	24,853	24,318	0	0	535	0	535	0	24,853	0	0	0	306	.05/25/2067
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		.12/01/2022	Paydown		292,655	292,655	292,653	0	0	2	0	2	0	292,655	0	0	0	3,430	.01/25/2067
17307G-4H-8	CMLTI 2006-WIF1 A2C - RMBS		.12/01/2022	Paydown		6,825	6,825	0	6,740	0	85	0	85	0	6,825	0	0	0	116	.03/25/2036
17307G-VN-5	CMLTI 2005-WIF2 AF7 - RMBS		.12/01/2022	Paydown		7,872	7,872	0	0	0	37	0	37	0	7,872	0	0	0	214	.08/25/2035
17309B-AB-3	CMLTI 2006-WIF2 A2C - RMBS		.12/01/2022	Paydown		14,477	14,477	(4,958)	0	0	122	0	122	0	14,477	0	0	0	234	.05/25/2036
21872F-AA-5	CAFL 2019-1 A - CMBS		.11/01/2022	Various		1,573,392	1,579,767	1,579,696	1,578,609	0	884	0	884	0	1,579,493	0	(6,101)	(6,101)	65,744	.03/15/2052
22549N-AA-9	CSRT 18PS1 A - ABS	C	.12/15/2022	Paydown		3,192,354	3,411,046	3,308,715	3,332,606	0	15,494	0	15,494	0	3,348,100	0	(155,746)	(155,746)	104,593	.01/01/2037
22822R-BF-6	CROCAS 2018-1 C - RMBS		.03/15/2022	Various		1,500,000	1,500,000	1,500,000	1,500,023	0	(23)	0	(23)	0	1,500,000	0	0	0	27,499	.07/15/2043
233046-AN-1	DNKN 211 A21 - RMBS		.11/20/2022	Paydown		15,000	15,000	13,504	0	0	1,496	0	1,496	0	15,000	0	0	0	153	.11/20/2051
25755T-AE-0	DPABS 2015-1 A2 - RMBS		.10/25/2022	Paydown		2,500	2,500	2,467	0	0	33	0	33	0	2,500	0	0	0	28	.10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS		.10/25/2022	Paydown		5,000	5,000	4,880	0	0	120	0	120	0	5,000	0	0	0	77	.07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		.10/25/2022	Paydown		1,750	1,750	1,649	0	0	101	0	101	0	1,750	0	0	0	18	.07/27/2048
25755T-AN-0	DPABS 2021-1 A1 - RMBS		.10/25/2022	Paydown		20,000	20,000	20,000	0	0	0	0	0	0	20,000	0	0	0	333	.04/25/2051
26209X-AA-9	HONK 201 A2 - RMBS		.10/20/2022	Paydown		7,500	7,500	7,427	0	0	73	0	73	0	7,500	0	0	0	142	.07/20/2050
26827E-AC-9	ECAF 1 A2 - ABS	D	.12/15/2022	Paydown		64,265	64,265	64,265	58,423	4,130	1,712	0	5,842	0	64,265	0	0	0	1,470	.08/15/2040
26829C-AZ-0	GLGU 2015-7 AX - CDO		.10/20/2022	Paydown		350,000	350,000	349,781	349,768	0	232	0	232	0	350,000	0	0	0	2,912	.04/22/2030
26857E-AA-6	ELF1 2019-A A - ABS		.12/25/2022	Paydown		87,996	87,996	87,978	87,981	0	15	0	15	0	87,996	0	0	0	918	.03/25/2044
28852L-AN-3	ECLO 3 A2R - CDO		.10/20/2022	Paydown		3,310	3,310	3,310	3,310	0	0	0	0	0	3,310	0	0	0	94	.07/22/2030
30070R-AA-0	XAN 20RS08 A - CDO	C	.01/19/2022	Paydown		6,494	6,494	6,494	0	0	0	0	0	0	6,494	0	0	0	8	.03/16/2035
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		.08/25/2022	Paydown		2,002,044	2,002,044	1,986,093	1,988,209	0	13,836	0	13,836	0	2,002,044	0	0	0	19,654	.07/25/2030
31739P-AA-5	FASST 22S3 A1 - CMO/RMBS		.11/25/2022	Paydown		38,474	28,755	26,197	0	0	12,277	0	12,277	0	38,474	0	0	0	121	.06/25/2052
32010L-AN-4	NISTR 161R 1BR - CDO		.10/25/2022	Paydown		649,382	649,382	649,374	649,312	0	70	0	70	0	649,382	0	0	0	14,711	.01/25/2032
32051G-EZ-4	FHAMIS 2004-AA7 1A1 - CMO/RMBS		.12/01/2022	Paydown		179,563	179,564	152,629	156,173	0	23,390	0	23,390	0	179,563	0	0	0	1,085	.02/25/2035
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		.12/01/2022	Paydown		262,765	232,966	179,931	263,357	0	(591)	0	(591)	0	262,765	0	0	0	5,054	.07/25/2036
33767P-AA-6	FKH 2022-SFR2 A - RMBS		.11/01/2022	Paydown		5,624	5,624	5,424	0	0	199	0	199	0	5,624	0	0	0	64	.07/19/2039
33768N-AA-0	FKH 2022-SFR1 A - RMBS		.10/01/2022	Paydown		5,623	5,623	5,623	0	0	0	0	0	0	5,623	0	0	0	78	.05/19/2039
33851R-AA-9	FSMT 21101N A1 - CMO/RMBS		.12/01/2022	Paydown		50,973	50,973	47,516	0	0	3,457	0	3,457	0	50,973	0	0	0	524	.11/27/2051
33851T-AD-9	FSMT 21111N A4 - CMO/RMBS		.12/25/2022	Paydown		170,499	170,499	171,485	171,478	0	(979)	0	(979)	0	170,499	0	0	0	2,038	.11/27/2051
33852H-AB-8	FSMT 2021- 81NV A3 - CMO/RMBS		.12/01/2022	Paydown		79,570	79,570	77,556	0	0	2,014	0	2,014	0	79,570	0	0	0	877	.09/25/2051
34417R-AB-2	FOCUS 221 A2 - RMBS		.10/30/2022	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	60	.07/30/2052
34956N-AA-0	FCBSL VII A1 - CDO	C	.12/15/2022	Dividend		2,968,630	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(31,370)	(31,370)	101,992	.07/23/2032
34963V-AA-3	FCO 17 A - CDO	C	.10/15/2022	Paydown		81,435	81,435	81,435	0	0	0	0	0	0	81,435	0	0	0	657	.01/15/2030
36143L-2A-2	GA GLOBAL FUNDING TRUST		.08/04/2022	US BANCORP		2,727,210	3,000,000	2,996,550	2,997,192	0	408	0	408	0	2,997,600	0	(270,390)	(270,390)	51,865	.01/15/2026
36166V-AE-5	GCI CREDIT SUISSE A - RMBS		.12/18/2022	Paydown		94,381	94,381	94,357	94,357	0	24	0	24	0	94,381	0	0	0	1,367	.06/18/2046
36168W-AA-9	GCAT 22NQMS A1 - CMO/RMBS		.12/01/2022	Paydown		7,165	7,165	6,939	0	0	227	0	227	0	7,165	0	0	0	51	.08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		.12/01/2022	Paydown		165,357	165,357	164,588	0	0	769	0	769	0	165,357	0	0	0	1,886	.02/25/2067

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Iden-tification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		12/01/2022	Paydown		52,799	52,799	52,799	.0	0	0	0	0	0	52,799	0	0	0	584	08/25/2067
361837-AA-5	GARR 151 A1 - CDO		11/25/2022	Paydown		617,986	617,986	608,717	614,662	0	3,325	0	3,325	0	617,986	0	0	0	6,797	09/21/2029
361856-DX-2	GMACM 2004-HE5 A5 - RMBS		12/01/2022	Paydown		35,678	35,678	0	28,831	0	6,847	0	6,847	0	35,678	0	0	0	1,084	09/25/2034
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS		12/01/2022	Paydown		49,508	49,053	43,773	49,502	0	6	0	6	0	49,508	0	0	0	397	01/25/2036
362341-FN-4	GSR 2005-AR4 3A5 - CMO/RMBS		12/01/2022	Paydown		50,626	49,872	42,387	50,283	0	343	0	343	0	50,626	0	0	0	740	07/25/2035
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		08/01/2022	Paydown		39,926	37,587	30,129	39,245	671	10	0	681	0	39,926	0	0	0	384	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		12/01/2022	Paydown		66,705	66,705	63,411	63,412	0	3,293	0	3,293	0	66,705	0	0	0	1,008	11/25/2035
37254B-AB-6	GENPACT LUXEMBOURG SARL	C	04/01/2022	Maturity @ 100.00		1,000,000	1,000,000	999,770	999,991	0	9	0	9	0	1,000,000	0	0	0	18,500	04/01/2022
38177X-AA-2	GBDC3 1 A - CDO		12/15/2022	Dividend		1,450,438	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(49,562)	(49,562)	53,591	04/15/2033
39678W-AA-6	GCSP 51 A - CMO/RMBS		12/25/2022	Paydown		17,103	17,103	16,921	17,162	0	(60)	0	(60)	0	17,103	0	0	0	348	09/25/2034
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS	C	12/15/2022	Paydown		606,056	606,056	606,435	606,272	0	(216)	0	(216)	0	606,056	0	0	0	12,490	09/15/2037
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS		12/19/2022	Paydown		74,751	74,751	46,426	73,136	0	1,615	0	1,615	0	74,751	0	0	0	451	11/19/2035
41161P-UK-7	HVMLT 2005-11 2A - CMO/RMBS		12/19/2022	Paydown		57,594	57,594	40,460	46,236	0	11,358	0	11,358	0	57,594	0	0	0	213	08/19/2045
43133J-AA-6	HITR 2019-2 A1 - CDO	C	05/23/2022	Paydown		55,202	55,202	54,995	54,985	0	217	0	217	0	55,202	0	0	0	520	05/23/2039
43283A-AA-3	HGVT 2017-A A - RMBS		12/25/2022	Paydown		159,707	159,707	159,685	159,696	0	11	0	11	0	159,707	0	0	0	2,179	12/26/2028
44891A-AM-9	HYUNDAI CAPITAL AMERICA		04/05/2022	Maturity @ 100.00		2,000,000	2,000,000	1,997,880	1,999,888	0	112	0	112	0	2,000,000	0	0	0	31,000	04/05/2022
44931B-AC-1	ICG 2015-1 SN - CDO		12/19/2022	Reclassification		243,794	735,000	590,023	0	0	5,892	0	5,892	0	243,794	0	0	0	21,596	07/19/2027
44931B-AE-7	ICG 2015-1 CN - CDO		06/24/2022	EXCHANGE		2,002,902	2,500,000	2,006,881	2,005,783	0	(2,881)	0	(2,881)	0	2,002,902	0	0	0	71,683	07/19/2027
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV		07/05/2022	Call @ 100.00		235,000	235,000	262,934	246,525	0	(1,497)	0	(1,497)	0	245,028	0	(10,028)	(10,028)	2,282	04/01/2050
45201Y-M8-7	ILLINOIS HSG DEV AUTH REV		05/02/2022	Direct		80,000	80,000	84,600	80,254	0	(254)	0	(254)	0	80,000	0	0	0	1,488	08/01/2046
45276Q-AA-2	IMPRL 22NQM5 A1 - RMBS		12/01/2022	Paydown		85,671	85,671	85,670	85,670	0	1	0	1	0	85,671	0	0	0	0	08/25/2067
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		05/18/2022	Various		1,674,694	1,701,547	1,701,547	1,701,547	0	0	0	0	0	1,701,547	0	(26,853)	(26,853)	7,133	03/19/2037
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS		05/18/2022	Various		1,345,370	1,355,468	1,226,699	1,355,468	0	0	0	0	0	1,355,468	0	(10,098)	(10,098)	8,007	01/19/2038
46582K-AC-6	JPMIT 2021-3 A3 - CMO/RMBS		12/01/2022	Paydown		91,680	91,680	90,190	1,490	0	1,490	0	1,490	0	91,680	0	0	0	740	07/25/2051
466247-ZP-1	JPMIT 2005-S3 A2 - CMO/RMBS		11/01/2022	Paydown		2,847	2,884	1,413	0	0	3	0	3	0	2,847	0	0	0	78	01/25/2036
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS		12/01/2022	Paydown		52,513	52,197	4,521	51,090	0	1,424	0	1,424	0	52,513	0	0	0	983	03/25/2036
46630W-AL-4	JPMIT 2007-S2 111 - CMO/RMBS		12/01/2022	Paydown		29,388	27,490	18,011	(103)	0	(103)	0	(103)	0	29,388	0	0	0	854	06/25/2037
466365-AA-1	JACK 2019-1 A21 - RMBS		02/24/2022	Paydown		1,985,000	1,985,000	1,985,000	1,985,000	0	0	0	0	0	1,985,000	0	0	0	19,461	08/25/2049
466365-AD-5	JACK 221 A21 - RMBS		11/25/2022	Paydown		22,500	22,500	22,500	0	0	0	0	0	0	22,500	0	0	0	418	02/26/2052
46637U-AA-5	JPTPE 2012-3 A - CMO/RMBS		12/01/2022	Paydown		53,343	53,343	51,476	51,712	0	1,630	0	1,630	0	53,343	0	0	0	578	10/27/2042
46637V-AA-3	JPTPE A - CMO/RMBS		12/01/2022	Paydown		86,106	86,106	85,730	85,762	0	345	0	345	0	86,106	0	0	0	1,352	09/17/2042
46639A-AA-7	JPTPE 2012-5 A - CMO/RMBS		12/01/2022	Paydown		68,460	68,460	65,722	66,054	0	2,407	0	2,407	0	68,460	0	0	0	752	12/27/2042
46654C-AE-8	JPMIT 2021-INV7 A2A - CMO/RMBS		12/01/2022	Paydown		571,673	571,673	548,716	0	0	22,956	0	22,956	0	571,673	0	0	0	5,588	02/26/2052
46654D-AD-5	JPMIT 21INV4 A2 - CMO/RMBS		12/25/2022	Paydown		23,379	27,963	22,024	0	0	1,354	0	1,354	0	23,379	0	0	0	58	01/25/2052
46656A-AA-5	JPMIT 2022-DSC1 A1 - CMO/RMBS		12/01/2022	Paydown		8,079	8,079	7,498	0	0	582	0	582	0	8,079	0	0	0	32	01/25/2063
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING		08/04/2022	US BANCORP		1,974,180	2,000,000	1,998,500	1,999,534	0	132	0	132	0	1,999,666	0	(25,486)	(25,486)	66,444	01/30/2024
47232D-BT-8	JMAC 09R5 8A5 - CMO/RMBS		04/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2037
47232V-AP-7	JMAC 09R4 3A4 - CMO/RMBS		04/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/26/2037
47232V-GG-1	JMAC 09R4 316 - CMO/RMBS		02/01/2022	Paydown	(16)	0	0	0	0	0	0	0	0	0	0	0	(16)	(16)	0	02/26/2036
47760Q-AC-7	JIMMY 2022-1 A21 - RMBS		10/30/2022	Paydown		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	507	04/30/2052
50188N-AA-6	LCM 19 CN - CDO		12/08/2022	EXCHANGE		1,532,291	2,000,000	1,518,457	1,522,164	0	10,127	0	10,127	0	1,532,291	0	0	0	61,106	07/15/2027
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		12/23/2022	Paydown		1,586,536	1,586,536	1,586,536	1,586,536	0	0	0	0	0	1,586,536	0	0	0	26,768	12/24/2035
525221-EM-5	LXS 2005-7N A1A - RMBS		12/27/2022	Paydown		98,088	98,088	71,849	78,151	0	19,937	0	19,937	0	98,088	0	0	0	516	12/25/2035
543190-AA-0	LTRAN III A1 - RMBS		11/15/2022	Paydown		34,699	34,699	34,697	34,649	0	51	0	51	0	34,699	0	0	0	406	01/17/2045
543190-AB-8	LTRAN III A2 - ABS		06/15/2022	Paydown		11,945	11,945	11,880	11,913	0	32	0	32	0	11,945	0	0	0	242	01/17/2045
55281F-AN-0	MCFC L VII AR - CDO		12/15/2022	Dividend		1,414,275	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(85,725)	(85,725)	54,191	07/20/2033
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS		12/25/2022	Paydown		275,829	275,829	275,828	0	0	1	0	1	0	275,829	0	0	0	3,974	12/26/2066
55284T-AA-5	MFRA 221NV1 A1 - CMO/RMBS		12/25/2022	Paydown		105,796	105,796	104,775	0	0	1,021	0	1,021	0	105,796	0	0	0	1,483	04/25/2066
55285Q-AA-0	MFRA 22NQM2 A1 - RMBS		12/25/2022	Paydown		82,584	82,584	80,789	0	0	1,795	0	1,795	0	82,584	0	0	0	679	05/25/2067

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
56577J-AC-7	MINON 212R BR - CDO	C	12/15/2022	Dividend		4,695,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(304,500)	(304,500)	205,261	07/15/2033
57629W-CD-0	MASSMUTUAL GLOBAL FUNDING II		04/13/2022	Maturity @ 100.00 Bank of America Merrill		1,000,000	1,000,000	995,530	999,858	0	263	0	263	0	1,000,000	0	0	0	12,500	04/13/2022
58003U-AA-6	MF1 2020-FL4 A - CDO	C	05/13/2022	Lynch		1,492,559	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(7,441)	(7,441)	12,886	12/17/2035
585490-AC-9	MELLO 221NV1 A2 - CMO/RMBS		12/25/2022	Paydown		258,932	258,932	256,343	0	0	2,589	0	2,589	0	258,932	0	0	0	3,237	03/25/2052
58549J-AK-0	MELLO 221NV2 A4 - CMO/RMBS		12/01/2022	Paydown		131,468	131,468	129,599	0	0	1,869	0	1,869	0	131,468	0	0	0	1,457	04/25/2052
58550L-AA-3	MIIST 211 A - CMO/RMBS		09/23/2022	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,618	02/25/2055
58550N-AC-5	MELLO 211NV4 A3 - CMO/RMBS		12/27/2022	Paydown		104,718	104,718	101,249	0	0	3,469	0	3,469	0	104,718	0	0	0	1,246	12/25/2051
58551V-AA-0	MIIST 2020-2 A - CMO/RMBS		05/13/2022	Various		992,125	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(7,875)	(7,875)	3,547	11/25/2053
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I		04/08/2022	Maturity @ 100.00		1,000,000	1,000,000	999,630	999,985	0	19	0	19	0	1,000,000	0	0	0	13,780	04/08/2022
59319W-AA-9	MF1 2020-FL3 A - CDO		07/15/2022	Paydown		823,807	823,807	823,807	823,807	0	0	0	0	0	823,807	0	0	0	6,036	07/16/2035
61751D-AE-4	MSM 2006-17XS A3A - RMBS		12/01/2022	Paydown		53,093	53,093	21,132	381	0	381	0	381	0	53,093	0	0	0	360	10/25/2046
61754P-AA-2	MSM 2007-8XS A1 - RMBS		12/01/2022	Paydown		59,210	59,210	37,662	0	0	0	212	258	0	59,210	0	0	0	1,367	04/25/2037
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		12/01/2022	Paydown		181,951	181,951	177,345	0	0	4,606	0	4,606	0	181,951	0	0	0	1,914	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2022	Paydown		151,876	153,530	156,010	155,996	0	(4,121)	0	(4,121)	0	151,876	0	0	0	1,845	08/25/2051
62947A-AF-0	NPRL 211 A1 - RMBS		12/19/2022	Paydown		5,733	5,733	5,730	5,730	0	3	0	3	0	5,733	0	0	0	119	03/19/2051
62947Q-BA-5	NXP BV	C	11/03/2022	Bank of America Merrill Lynch		1,970,660	2,000,000	1,999,420	1,999,742	0	225	0	225	0	1,999,915	0	(29,255)	(29,255)	115,375	03/01/2024
62955W-AA-2	NZES 21FNT2 A - ABS		12/25/2022	Paydown		170,253	170,253	170,252	170,252	0	1	0	1	0	170,253	0	0	0	2,840	05/25/2026
64352V-MN-8	NCHET 2005-A A4W - RMBS		02/25/2022	Paydown		25,706	25,706	25,689	0	0	17	0	17	0	25,706	0	0	0	132	08/25/2035
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		12/21/2022	Paydown		174,230	174,230	174,228	174,228	0	2	0	2	0	174,230	0	0	0	2,487	03/25/2026
64831D-AB-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		12/25/2022	Paydown		16,643	16,643	13,090	0	0	3,552	0	3,552	0	16,643	0	0	0	62	03/25/2052
64831J-AA-7	NRART 20T1 AT1 - RMBS		09/30/2022	SECURITIES (USA)		1,978,516	2,000,000	1,999,998	1,999,999	0	1	0	1	0	2,000,000	0	(21,484)	(21,484)	16,613	12/16/2052
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	31,531	01/15/2022
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	10/20/2022	Paydown		234,499	234,499	234,499	234,499	0	9	0	9	0	234,499	0	0	0	5,187	04/20/2028
65535A-AA-2	NELI 2006-AF1 A1 - RMBS		12/30/2022	Paydown		10,345	10,345	3,065	5,420	0	2,829	0	2,829	0	8,249	0	2,097	2,097	93	10/25/2036
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS		12/01/2022	Paydown		67,300	67,300	27,726	66,873	0	427	0	427	0	67,300	0	0	0	770	01/25/2036
67448E-AA-6	OBX 221NV4 A1 - CMO/RMBS		12/25/2022	Paydown		37,368	37,368	34,861	0	0	2,508	0	2,508	0	37,368	0	0	0	432	06/25/2052
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		12/01/2022	Paydown		245,863	245,863	249,128	249,111	0	(3,248)	0	(3,248)	0	245,863	0	0	0	2,496	10/25/2051
68267B-AA-8	OMFIT 2018-1 A - ABS		06/14/2022	Paydown		838,407	838,407	838,179	838,406	0	1	0	1	0	838,407	0	0	0	7,424	03/14/2029
686330-AL-5	ORIX CORP	C	08/04/2022	INC.		1,003,180	1,000,000	999,150	999,632	0	106	0	106	0	999,738	0	3,442	3,442	42,975	01/16/2024
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2022	Paydown		95,944	95,944	97,863	97,944	0	(2,000)	0	(2,000)	0	95,944	0	0	0	874	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2022	Paydown		173,830	173,830	176,356	175,877	0	(2,046)	0	(2,046)	0	173,830	0	0	0	1,837	11/26/2049
69546W-AA-5	PAID 221 A - ABS		12/15/2022	Paydown		589,177	589,177	589,177	0	0	0	0	0	0	589,177	0	0	0	6,851	10/15/2029
69547J-AA-1	PAID 211 A - ABS		10/14/2022	Various		3,066,723	3,091,504	3,091,496	3,091,503	0	2	0	2	0	3,091,503	0	(24,780)	(24,780)	21,167	11/15/2052
69547M-AA-4	PAID 223 A - ABS		12/15/2022	Paydown		101,570	101,570	101,570	0	0	0	0	0	0	101,570	0	0	0	1,729	03/15/2030
713448-DT-2	PEPSICO INC		04/11/2022	Call @ 100.00		2,000,000	2,000,000	1,995,960	1,999,719	0	232	0	232	0	1,999,951	0	49	49	19,875	05/02/2022
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2022	Paydown		50,630	50,630	50,629	50,630	0	1	0	1	0	50,630	0	0	0	1,017	06/15/2044
74331C-AA-6	PROG 2020-SFR1 A - RMBS		12/01/2022	Paydown		8,975	8,975	8,975	8,973	0	2	0	2	0	8,975	0	0	0	134	04/17/2037
74333B-AA-6	PROG 2019-SFR1 A - RMBS		02/17/2022	Paydown		999,013	999,013	998,980	998,293	0	721	0	721	0	999,013	0	0	0	5,698	03/17/2036
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		12/01/2022	Paydown		39,674	39,674	40,238	40,211	0	(537)	0	(537)	0	39,674	0	0	0	455	02/25/2050
74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		12/01/2022	Paydown		282,245	282,245	283,965	284,117	0	(1,871)	0	(1,871)	0	282,245	0	0	0	3,035	10/25/2051
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2022	Paydown		44,692	44,693	45,384	45,412	0	(720)	0	(720)	0	44,692	0	0	0	438	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		12/01/2022	Paydown		177,112	177,112	177,139	177,139	0	(27)	0	(27)	0	177,112	0	0	0	1,782	11/25/2051
74938F-AA-6	RCKT 221 A1 - CMO/RMBS		12/01/2022	Paydown		103,718	103,718	101,628	0	0	2,091	0	2,091	0	103,718	0	0	0	1,279	01/25/2052
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		12/25/2022	Paydown		99,165	99,165	93,788	0	0	5,377	0	5,377	0	99,165	0	0	0	1,071	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		12/25/2022	Paydown		160,761	161,201	159,186	0	0	1,575	0	1,575	0	160,761	0	0	0	1,612	12/26/2051
74969T-AA-8	RBIT 2021-HB1 A - ABS		05/25/2022	Paydown		332,088	332,088	332,088	332,082	0	6	0	6	0	332,088	0	0	0	1,023	11/25/2031
74969T-AA-8	RBIT 2021-HB1 A - RMBS		12/25/2022	Paydown		348,386	348,386	348,385	348,380	0	6	0	6	0	348,386	0	0	0	2,978	11/25/2031

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		12/25/2022	Paydown		50,683	50,683	50,282	0	0	401	0	401	0	50,683	0	0	0	609	01/25/2070
75116F-BH-1	RALI 2007-GS9 A33 - CMO/RMBS		12/01/2022	Paydown		128,439	147,661	141,929	125,076	0	3,363	0	3,363	0	128,439	0	0	0	4,544	07/25/2037
75156W-AD-5	RAMP 2006-RS4 A4 - RMBS		12/27/2022	Paydown		311,908	311,909	264,635	304,629	0	7,279	0	7,279	0	311,908	0	0	0	2,019	07/25/2036
75575J-AA-3	RCMT 2020-FL4 A - CMBS		12/27/2022	Paydown		497,300	497,300	497,300	497,300	0	0	0	0	0	497,300	0	0	0	7,656	02/26/2035
76110V-QL-5	RFMS2 2004-HS2 A16 - RMBS		12/01/2022	Paydown		2	2	0	2	0	0	0	0	0	2	0	0	0	0	06/25/2034
761118-FM-5	RALI 2005-QA9 NA1 - CMO/RMBS		12/01/2022	Paydown		43,946	48,145	40,693	43,738	0	208	0	208	0	43,946	0	0	0	704	08/25/2035
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		12/01/2022	Paydown		20,768	23,147	336	20,285	0	483	0	483	0	20,768	0	0	0	709	02/25/2036
78403D-AM-2	SBATOW 2018-1 1C - RMBS		06/15/2022	DEUTSCHE BANK SECURITIES, INC.		1,984,375	2,000,000	2,000,000	2,000,022	0	(5,590)	0	(5,590)	0	1,994,432	0	(10,057)	(10,057)	34,863	03/16/2048
784054-AB-4	SCFET 201 A2 - ABS		03/21/2022	Paydown		568,581	568,581	568,554	568,573	0	8	0	8	0	568,581	0	0	0	451	10/20/2025
78448Q-AB-4	SMB 2015-B A2A - ABS		03/15/2022	Paydown		22,718	22,718	22,614	22,706	0	12	0	12	0	22,718	0	0	0	98	07/15/2027
80349B-BD-8	SARAT US 2R3 - CDO		12/15/2022	Dividend		977,614	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(22,386)	(22,386)	36,478	04/20/2033
81742L-AA-4	SEQ1 1 A - CDO	C	10/15/2022	Paydown		633,939	633,939	633,939	633,939	0	0	0	0	0	633,939	0	0	0	7,821	04/15/2031
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2022	Paydown		35,559	35,559	36,304	36,342	0	(783)	0	(783)	0	35,559	0	0	0	347	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		12/01/2022	Paydown		233,162	233,162	238,919	239,719	0	(6,557)	0	(6,557)	0	233,162	0	0	0	2,663	03/25/2050
81748T-AA-1	SEMT 217 A1 - CMO/RMBS		12/01/2022	Paydown		73,916	73,916	74,690	74,686	0	(770)	0	(770)	0	73,916	0	0	0	964	11/25/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		12/01/2022	Paydown		62,101	62,101	60,529	0	0	1,572	0	1,572	0	62,101	0	0	0	621	02/26/2052
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	11/03/2022	LONDON		971,720	1,000,000	998,940	999,654	0	130	0	130	0	999,784	0	(28,064)	(28,064)	35,677	03/16/2024
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	486	03/20/2034
85022W-AP-9	SCFT 2020-A A - ABS		12/25/2022	Paydown		195,600	195,600	195,590	195,591	0	9	0	9	0	195,600	0	0	0	1,901	09/26/2037
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	11,121	05/21/2029
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		12/01/2022	Paydown		207,194	208,008	166,016	205,923	0	1,270	0	1,270	0	207,194	0	0	0	2,076	07/25/2035
863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS		12/01/2022	Paydown		6,939	6,939	6,109	6,841	0	98	0	98	0	6,939	0	0	0	108	08/25/2035
863587-AE-1	SAIL 2006-3 A5 - RMBS		12/27/2022	Paydown		84,765	84,765	73,110	79,866	0	4,899	0	4,899	0	84,765	0	0	0	406	06/25/2036
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		12/01/2022	Paydown		28,802	28,874	27,046	28,824	0	(23)	0	(23)	0	28,802	0	0	0	509	08/25/2031
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		12/27/2022	Paydown		719,960	719,960	680,362	682,532	0	37,428	0	37,428	0	719,960	0	0	0	3,902	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS		12/01/2022	Paydown		451,111	451,111	387,844	387,020	0	64,091	0	64,091	0	451,111	0	0	0	6,655	11/25/2036
872227-AK-9	TBW 2007-2 A6A - RMBS		12/01/2022	Paydown		324,661	324,661	226,954	324,063	0	2,816	0	2,816	0	324,661	0	0	0	3,015	07/25/2037
87267C-AA-6	TRP 211 A - ABS		12/17/2022	Paydown		33,426	33,426	33,076	31,477	0	350	0	350	0	33,426	0	0	0	356	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/15/2022	Paydown		1,544,304	1,641,824	1,641,824	1,641,063	0	241	0	241	0	1,641,303	0	(96,999)	(96,999)	53,859	09/30/2039
87342R-AC-8	BELL 2016-1 A23 - RMBS		11/25/2022	Paydown		5,000	5,000	4,922	0	0	78	0	78	0	5,000	0	0	0	93	05/25/2046
87342R-AG-9	BELL 2021-1 A21 - RMBS		11/25/2022	Paydown		5,375	5,375	4,478	0	0	897	0	897	0	5,375	0	0	0	26	08/25/2051
87342R-AH-7	BELL 2021-1 A22 - RMBS		11/25/2022	Paydown		10,000	10,000	8,634	0	0	1,366	0	1,366	0	10,000	0	0	0	108	08/25/2051
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		12/27/2022	Paydown		210,164	210,145	179,374	206,409	0	3,755	0	3,755	0	210,164	0	0	0	3,449	01/25/2038
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		08/26/2022	Call @ 100.00		5,201	5,201	5,201	5,201	0	0	0	0	0	5,201	0	0	0	57	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		08/26/2022	Call @ 100.00		5,201	5,201	5,201	5,201	0	0	0	0	0	5,201	0	0	0	45	07/01/2037
89609M-AA-7	TRIBUTE RAIL LLC - ABS		12/17/2022	Paydown		2,682	2,682	2,516	0	0	166	0	166	0	2,682	0	0	0	11	05/17/2052
89656C-AA-1	TRL 2010-1 NTS - RMBS		12/16/2022	Paydown		89,459	89,459	94,212	93,169	0	(3,709)	0	(3,709)	0	89,459	0	0	0	2,538	10/16/2040
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	12/15/2022	Paydown		1,587,375	1,679,508	1,679,508	1,679,508	0	0	0	0	0	1,679,508	0	(92,134)	(92,134)	66,261	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO		04/15/2022	Paydown		201,789	201,789	201,789	201,789	0	0	0	0	0	201,789	0	0	0	2,441	04/16/2040
90354T-AC-3	UWM 2021-INV3 A3 - CMO/RMBS		12/01/2022	Paydown		93,616	93,616	90,749	0	0	2,867	0	2,867	0	93,616	0	0	0	847	09/25/2051
90355R-AC-6	UWM 2021-INV3 A3 - CMO/RMBS		12/01/2022	Paydown		201,541	201,541	195,212	0	0	6,330	0	6,330	0	201,541	0	0	0	2,163	11/25/2051
92259K-AA-8	VCC 224 A - CMBS		08/25/2022	Paydown		2,318	2,318	2,317	0	0	1	0	1	0	2,318	0	0	0	11	08/25/2052
92259K-AA-8	VCC 224 A - CMBS		12/01/2022	Paydown		42,395	42,395	42,385	0	0	10	0	10	0	42,395	0	0	0	692	08/25/2052
92259T-AA-9	VCC 211 A1 - ABS		12/25/2022	Paydown		166,963	166,963	166,949	166,946	0	17	0	17	0	166,963	0	0	0	1,251	05/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2022	Paydown		367,778	367,778	359,790	7,988	0	7,988	0	7,988	0	367,778	0	0	0	2,471	11/26/2066
92538N-AA-5	VERUS 224 A1 - CMO/RMBS		12/25/2022	Paydown		121,490	121,490	121,490	0	0	1	0	1	0	121,490	0	0	0	1,722	04/25/2067
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		12/01/2022	Paydown		170,447	170,447	170,000	0	0	448	0	448	0	170,447	0	0	0	2,153	02/25/2067
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		12/01/2022	Paydown		27,375	27,375	27,487	27,422	0	(47)	0	(47)	0	27,375	0	0	0	636	06/25/2033

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	
										Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
92990G-AG-8 ..	WAMU 2007-HY5 2A5 - CMO/RMBS .....	.....	..12/01/2022 ..	Paydown .....	.....	96,095	97,682	75,665	93,365	0	2,730	0	2,730	0	96,095	0	0	0	2,313	..05/25/2037 ..	
93934F-KP-6 ..	WMALT 2006-1 3A2 - CMO/RMBS .....	.....	..12/01/2022 ..	Paydown .....	.....	28,434	28,326	28,408	27,829	0	605	0	605	0	28,434	0	0	0	1,022	..02/25/2036 ..	
94984D-AC-8 ..	WFMB5 2006-AR13 A3 - CMO/RMBS .....	.....	..12/01/2022 ..	Paydown .....	.....	21,952	27,025	25,157	21,986	7,048.....	(34)	0	7,015	0	21,952	0	0	0	506	..09/25/2036 ..	
95002K-AA-1 ..	WFMB5 2020-1 A1 - CMO/RMBS .....	.....	..12/01/2022 ..	Paydown .....	.....	120,739	120,739	122,173	122,419	0	(1,680)	0	(1,680)	0	120,739	0	0	0	1,206	..12/27/2049 ..	
95003H-AA-7 ..	WFMB5 221 A1 - CMO/RMBS .....	.....	..12/25/2022 ..	Paydown .....	.....	154,473	154,473	151,528	0	0	2,945	0	2,945	0	154,473	0	0	0	1,734	..08/25/2051 ..	
95058X-AE-8 ..	WEN 2018-1 A22 - RMBS .....	.....	..12/15/2022 ..	Paydown .....	.....	2,500	2,500	2,246	0	0	254	0	254	0	2,500	0	0	0	24	..03/16/2048 ..	
95058X-AG-3 ..	WEN 2019-1 A21 - RMBS .....	.....	..12/15/2022 ..	Paydown .....	.....	10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	236	..06/15/2049 ..	
96034J-AA-4 ..	WESTR 221 A - RMBS .....	.....	..12/20/2022 ..	Paydown .....	.....	249,544	249,544	249,294	0	0	250	0	250	0	249,544	0	0	0	2,024	..08/20/2036 ..	
97064G-AA-1 ..	WESTF 2021-A A - ABS .....	.....	..12/15/2022 ..	Paydown .....	.....	58,923	58,923	58,920	58,920	0	3	0	3	0	58,923	0	0	0	906	..05/15/2046 ..	
974153-AB-4 ..	WSTOP 201 A2 - RMBS .....	.....	..12/05/2022 ..	Paydown .....	.....	5,000	5,000	4,494	0	0	506	0	506	0	5,000	0	0	0	53	..12/05/2050 ..	
97988P-BA-3 ..	WDMNT 171RR A1R - CDO .....	.....	..12/15/2022 ..	Dividend .....	.....	937,697	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(62,303)	(62,303)	35,133	..10/18/2033 ..	
97988Q-AQ-7 ..	WDMNT 172R BR - CDO .....	.....	..12/15/2022 ..	Dividend .....	.....	944,300	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(55,700)	(55,700)	42,325	..04/20/2033 ..	
98878F-AE-9 ..	ZCCP 2021-1 A2A - CDO	C.....	..12/15/2022 ..	Dividend .....	.....	3,834,544	4,000,000	3,980,000	3,981,862	0	(171)	0	(171)	0	3,981,691	0	(147,147)	(147,147)	175,334	..07/15/2033 ..	
98920M-AA-0 ..	ZAXBY 211 A2 - ABS .....	.....	..10/30/2022 ..	Paydown .....	.....	10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	202	..07/31/2051 ..	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						114,989,825	120,520,881	115,757,926	109,030,859	32,242	526,035	2,431	555,846	0	116,768,097	0	(1,778,272)	(1,778,272)	2,610,822	XXX	
35180Y-AB-9 ..	FRG TL B 1L USD .....	.....	..08/04/2022 ..	Direct .....	.....	32,682	32,682	32,356	32,642	0	40	0	40	0	32,682	0	0	0	915	..02/24/2026 ..	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						32,682	32,682	32,356	32,642	0	40	0	40	0	32,682	0	0	0	915	XXX	
2509999997. Total - Bonds - Part 4						139,270,407	144,891,130	141,024,025	132,806,168	32,242	426,452	2,431	456,263	0	141,392,075	0	(2,121,668)	(2,121,668)	3,157,299	XXX	
2509999998. Total - Bonds - Part 5						2,389,177	2,500,000	2,499,996	0	0	68	0	68	0	2,500,064	0	(110,887)	(110,887)	64,299	XXX	
2509999999. Total - Bonds						141,659,584	147,391,130	143,524,022	132,806,168	32,242	426,520	2,431	456,331	0	143,892,140	0	(2,232,556)	(2,232,556)	3,221,598	XXX	
693475-85-7 ..	PNC FINANCIAL SERVICES GROUP INC .....	.....	..11/01/2022 ..	Call @ 25.00	0.000	2,000,000	0.00	2,000,000	2,058,400	(58,400).....	0	0	(58,400)	0	2,000,000	0	0	0	123,623	.....	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	2,000,000	2,058,400	(58,400)	0	0	(58,400)	0	2,000,000	0	0	0	123,623	XXX	
4509999997. Total - Preferred Stocks - Part 4						2,000,000	XXX	2,000,000	2,058,400	(58,400)	0	0	(58,400)	0	2,000,000	0	0	0	123,623	XXX	
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						2,000,000	XXX	2,000,000	2,058,400	(58,400)	0	0	(58,400)	0	2,000,000	0	0	0	123,623	XXX	
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						2,000,000	XXX	2,000,000	2,058,400	(58,400)	0	0	(58,400)	0	2,000,000	0	0	0	123,623	XXX	
6009999999 - Totals						143,659,584	XXX	145,524,022	134,864,568	(26,158)	426,520	2,431	397,931	0	145,892,140	0	(2,232,556)	(2,232,556)	3,345,221	XXX	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MID-CONTINENT CASUALTY COMPANY

SCHEDULE D - PART 5

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

[illegible]

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1. Total amount of goodwill nonadmitted \$0

[illegible]

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Mabrey Bank Tulsa, Oklahoma		0.600	0	0	17,136,380	XXX.
PNC Bank Pittsburgh, Pennsylvania		0.200	0	0	9,297,898	XXX.
The Bank of New York Mellon New York, New York		2.000	575	0	5,294	XXX.
Cash Held With Securities On Deposit	SD	0.000	0	0	2,750	XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	575	0	26,442,322	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	575	0	26,442,322	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	575	0	26,442,322	XXX

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

1. January.....	27,858,722	4. April.....	36,290,441	7. July.....	36,731,997	10. October.....	24,844,228
2. February....	32,042,179	5. May.....	36,764,770	8. August.....	24,171,625	11. November...	24,674,013
3. March	33,664,977	6. June	32,259,799	9. September	20,281,102	12. December	26,442,322

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible][illegible]

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits		
		Type of Deposit	Purpose of Deposit	3	4	5	6	
				Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value	
1.	Alabama	AL			0	0	0	0
2.	Alaska	AK			0	0	0	0
3.	Arizona	AZ			0	0	0	0
4.	Arkansas	AR	0	PROPERTY AND CASUALTY	0	0	276,945	246,920
5.	California	CA			0	0	0	0
6.	Colorado	CO			0	0	0	0
7.	Connecticut	CT			0	0	0	0
8.	Delaware	DE			0	0	0	0
9.	District of Columbia	DC			0	0	0	0
10.	Florida	FL	B	PROPERTY AND CASUALTY	0	0	234,312	208,654
11.	Georgia	GA	0	PROPERTY AND CASUALTY	0	0	44,868	39,955
12.	Hawaii	HI			0	0	0	0
13.	Idaho	ID			0	0	0	0
14.	Illinois	IL			0	0	0	0
15.	Indiana	IN			0	0	0	0
16.	Iowa	IA			0	0	0	0
17.	Kansas	KS			0	0	0	0
18.	Kentucky	KY			0	0	0	0
19.	Louisiana	LA			0	0	0	0
20.	Maine	ME			0	0	0	0
21.	Maryland	MD			0	0	0	0
22.	Massachusetts	MA	B	PROPERTY AND CASUALTY	0	0	114,663	102,107
23.	Michigan	MI			0	0	0	0
24.	Minnesota	MN			0	0	0	0
25.	Mississippi	MS			0	0	0	0
26.	Missouri	MO			0	0	0	0
27.	Montana	MT			0	0	0	0
28.	Nebraska	NE			0	0	0	0
29.	Nevada	NV	B	PROPERTY AND CASUALTY	0	0	249,939	248,086
30.	New Hampshire	NH			0	0	0	0
31.	New Jersey	NJ			0	0	0	0
32.	New Mexico	NM	B	PROPERTY AND CASUALTY	0	0	399,348	382,625
33.	New York	NY			0	0	0	0
34.	North Carolina	NC	0	PROPERTY AND CASUALTY	0	0	304,836	301,668
35.	North Dakota	ND			0	0	0	0
36.	Ohio	OH	B	PROPERTY AND CASUALTY	2,477,320	2,454,960	0	0
37.	Oklahoma	OK			0	0	0	0
38.	Oregon	OR			0	0	0	0
39.	Pennsylvania	PA			0	0	0	0
40.	Rhode Island	RI			0	0	0	0
41.	South Carolina	SC			0	0	0	0
42.	South Dakota	SD			0	0	0	0
43.	Tennessee	TN			0	0	0	0
44.	Texas	TX			0	0	0	0
45.	Utah	UT			0	0	0	0
46.	Vermont	VT			0	0	0	0
47.	Virginia	VA	B	PROPERTY AND CASUALTY	0	0	274,194	244,170
48.	Washington	WA			0	0	0	0
49.	West Virginia	WV			0	0	0	0
50.	Wisconsin	WI			0	0	0	0
51.	Wyoming	WY			0	0	0	0
52.	American Samoa	AS			0	0	0	0
53.	Guam	GU			0	0	0	0
54.	Puerto Rico	PR			0	0	0	0
55.	U.S. Virgin Islands	VI			0	0	0	0
56.	Northern Mariana Islands	MP			0	0	0	0
57.	Canada	CAN			0	0	0	0
58.	Aggregate Alien and Other	OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX		2,477,320	2,454,960	1,899,105	1,774,186
DETAILS OF WRITE-INS								
5801.	.....							
5802.	.....							
5803.	.....							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX		0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX		0	0	0	0