



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

## QUARTERLY STATEMENT

AS OF MARCH 31, 2023  
OF THE CONDITION AND AFFAIRS OF THE

### Mid-Continent Casualty Company

 NAIC Group Code 0084 0084 NAIC Company Code 23418 Employer's ID Number 73-0556513  
 (Current) (Prior)

Organized under the Laws of \_\_\_\_\_, State of Domicile or Port of Entry \_\_\_\_\_ OH

Country of Domicile \_\_\_\_\_ United States of America

Incorporated/Organized 02/26/1947 Commenced Business 02/26/1948Statutory Home Office 301 E. 4th Street, Cincinnati, OH, US 45202  
(Street and Number) (City or Town, State, Country and Zip Code)Main Administrative Office 1437 South Boulder Ave., Tulsa, OK, US 74119  
(Street and Number) (City or Town, State, Country and Zip Code)

918-587-7221

(Area Code) (Telephone Number)

Mail Address P.O. Box 1409, Tulsa, OK, US 74101  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

918-587-7221

(Area Code) (Telephone Number)

Primary Location of Books and Records 1437 South Boulder Ave., Tulsa, OK, US 74119  
(Street and Number) (City or Town, State, Country and Zip Code)Internet Website Address http://www.mcg-ins.com/Statutory Statement Contact Gregory Patrick Jones, 918-587-7221-6125  
(Name) (Area Code) (Telephone Number)  
gjones@mcg-ins.com, 918-588-1253  
(E-mail Address) (FAX Number)

#### OFFICERS

 President and COO Barrett Farmer Leahy Senior Vice President, CFO & Treasurer

Gregory Patrick Jones

Assistant Secretary Sharon Lee Anne Hackl

<u>David Lawrence Thompson Jr, Chairman</u>	<u>Raymond Herbert Corley, Senior Vice President</u>	<u>John Allen Gant, Senior Vice President</u>
<u>Robert Dewayne Martin, Senior Vice President &amp; Chief Information Officer</u>	<u>Magdalena Franziska Kulik Grossman, Chief Compliance Officer</u>	<u>Matthew David Felvus, Secretary</u>
<u>Stephen Charles Beraha, Assistant Secretary</u>	<u>Matthew John Stevens, Assistant Treasurer</u>	<u>Robert Jude Zbacnik, Assistant Treasurer</u>
<u>Michael Eugene Sullivan Jr, Vice Chairman</u>	<u>Annette Denise Gardner, Assistant Treasurer</u>	

#### DIRECTORS OR TRUSTEES

<u>David Lawrence Thompson Jr</u>	<u>Michelle Ann Gillis</u>	<u>Michael Eugene Sullivan Jr</u>
<u>Brian Scott Hertzman</u>	<u>Anthony Joseph Mercurio</u>	

State of Ohio SS: \_\_\_\_\_  
County of Hamilton

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Barrett Farmer Leahy  
President and COOSharon Lee Anne Hackl  
Assistant SecretaryGregory Patrick Jones  
Senior Vice President, CFO & TreasurerSubscribed and sworn to before me this  
11th day of May, 2023
 a. Is this an original filing? ..... Yes [  ] No [  ]  
 b. If no,  
 1. State the amendment number.....  
 2. Date filed .....  
 3. Number of pages attached.....
Sonya L. Embry  
Notary Public, State of Oklahoma  
My Commission expires December 28, 2024

## STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	452,157,966	0	452,157,966	438,366,660
2. Stocks:				
2.1 Preferred stocks .....	26,477,888	0	26,477,888	25,847,805
2.2 Common stocks .....	57,495,670	29,615	57,466,055	57,145,083
3. Mortgage loans on real estate:				
3.1 First liens .....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances) .....	0	0	0	0
5. Cash (\$ 28,970,249 ), cash equivalents (\$ 10,727,101 ) and short-term investments (\$ 0 ) .....	39,697,350	0	39,697,350	42,798,792
6. Contract loans (including \$ 0 premium notes) .....	0	0	0	0
7. Derivatives .....	0	0	0	0
8. Other invested assets .....	254,525	0	254,525	293,469
9. Receivables for securities .....	40,579	0	40,579	18,938
10. Securities lending reinvested collateral assets .....	0	0	0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	576,123,977	29,615	576,094,361	564,470,746
13. Title plants less \$ 0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	3,378,427	6,728	3,371,699	3,293,208
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	18,394,598	2,770,861	15,623,737	14,522,954
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums) .....	23,488,317	0	23,488,317	20,967,310
15.3 Accrued retrospective premiums (\$ 0 ) and contracts subject to redetermination (\$ 0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	0	0	0	0
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	0	0	0	0
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	0
18.2 Net deferred tax asset .....	14,846,067	5,195,431	9,650,636	9,540,715
19. Guaranty funds receivable or on deposit .....	0	0	0	0
20. Electronic data processing equipment and software .....	93,651	0	93,651	100,705
21. Furniture and equipment, including health care delivery assets (\$ 0 ) .....	409,586	409,586	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates .....	10,451	0	10,451	0
24. Health care (\$ 0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	7,063,042	7,058,835	4,207	8
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	643,808,115	15,471,056	628,337,059	612,895,647
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27) .....	643,808,115	15,471,056	628,337,059	612,895,647
<b>DETAILS OF WRITE-INS</b>				
1101. .....				
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. Reinsurance Commission Receivable .....	0	0	0	0
2502. Prepaid Asset .....	0	0	0	0
2503. TOMIC Asset Purchase .....	7,058,835	7,058,835	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	4,207	0	4,207	8
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	7,063,042	7,058,835	4,207	8

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 19,022,854 )	241,669,935	236,263,369
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	69,898,789	70,273,799
4. Commissions payable, contingent commissions and other similar charges	4,367,609	5,004,851
5. Other expenses (excluding taxes, licenses and fees)	5,951,995	6,063,409
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	1,314,463	1,518,119
7.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	2,159,628	442,980
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ 0 and interest thereon \$ 0	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 7,831,280 and including warranty reserves of \$ 0 and accrued accident and health experience rating refunds including \$ 0 for medical loss ratio rebate per the Public Health Service Act)	81,860,081	78,096,962
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	970,818	865,790
13. Funds held by company under reinsurance treaties	25,000	0
14. Amounts withheld or retained by company for account of others	875,828	899,213
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$ 0 certified)	3,194,714	2,840,260
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	846,579	751,784
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	(41,210,992)	(41,098,212)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	371,924,448	361,922,324
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	371,924,448	361,922,324
29. Aggregate write-ins for special surplus funds	7,000,000	2,000,000
30. Common capital stock	3,506,250	3,506,250
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	187,186,484	187,169,728
35. Unassigned funds (surplus)	58,719,877	58,297,345
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$ 0 )	0	0
36.2 0 shares preferred (value included in Line 31 \$ 0 )	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	256,412,611	250,973,323
38. Totals (Page 2, Line 28, Col. 3)	628,337,059	612,895,647
<b>DETAILS OF WRITE-INS</b>		
2501. Retroactive Reinsurance Ceded	(41,124,917)	(41,099,879)
2502. Rounding	0	(4)
2503. Accounts Payable	(38,244)	21,627
2598. Summary of remaining write-ins for Line 25 from overflow page	(47,831)	(19,955)
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(41,210,992)	(41,098,212)
2901. Retroactive Reinsurance Gain	7,000,000	2,000,000
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	7,000,000	2,000,000
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 41,712,045 )	38,382,305	35,533,659	147,885,295
1.2 Assumed (written \$ 7,838,498 )	6,709,953	5,011,975	22,851,817
1.3 Ceded (written \$ 4,264,002 )	3,559,839	3,147,331	13,681,527
1.4 Net (written \$ 45,286,541 )	41,523,419	37,398,303	157,055,585
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 19,577,288 ):			
2.1 Direct	20,178,455	7,888,302	70,647,349
2.2 Assumed	2,316,134	1,709,157	8,721,791
2.3 Ceded	2,419,286	1,126,661	16,220,768
2.4 Net	20,075,303	8,470,798	63,148,372
3. Loss adjustment expenses incurred	7,525,159	10,447,707	24,980,500
4. Other underwriting expenses incurred	15,146,739	15,258,932	60,108,599
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	42,747,201	34,177,437	148,237,470
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(1,223,782)	3,220,866	8,818,115
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	5,280,908	3,219,785	16,885,988
10. Net realized capital gains (losses) less capital gains tax of \$ (299,837)	(1,116,008)	(85,215)	(2,291,291)
11. Net investment gain (loss) (Lines 9 + 10)	4,164,900	3,134,570	14,594,697
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 21,014 amount charged off \$ 55,199 )	(34,185)	(182,996)	(174,989)
13. Finance and service charges not included in premiums	100,665	89,828	375,590
14. Aggregate write-ins for miscellaneous income	4,764,358	(232,407)	1,059,000
15. Total other income (Lines 12 through 14)	4,830,838	(325,575)	1,259,601
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	7,771,957	6,029,861	24,672,413
17. Dividends to policyholders	41,464	18,728	141,621
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	7,730,493	6,011,133	24,530,792
19. Federal and foreign income taxes incurred	2,016,485	1,290,812	6,037,187
20. Net income (Line 18 minus Line 19)(to Line 22)	5,714,008	4,720,321	18,493,605
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	250,973,323	265,511,380	265,511,377
22. Net income (from Line 20)	5,714,008	4,720,321	18,493,605
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ (148,558)	(173,376)	(1,522,513)	(2,206,080)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	219,045	786,802	1,355,547
27. Change in nonadmitted assets	17,309	(115,739)	(1,924,621)
28. Change in provision for reinsurance	(354,454)	(1,127,500)	(318,030)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	16,756	12,314	61,523
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	(30,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	2
38. Change in surplus as regards policyholders (Lines 22 through 37)	5,439,288	2,753,685	(14,538,054)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	256,412,611	268,265,066	250,973,323
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401. Retrospective Reinsurance Gain	5,000,000	0	2,000,000
1402. Other Expense	0	0	(941,000)
1403. Miscellaneous Income (Expense)	(235,642)	(232,407)	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	4,764,358	(232,407)	1,059,000
3701. Rounding	0	0	2
3702. Miscellaneous Sources	0	0	0
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	2

**STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY**  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	41,726,364	38,045,610	158,430,739
2. Net investment income .....	4,933,188	2,993,328	15,249,524
3. Miscellaneous income .....	66,132	(325,575)	200,778
4. Total (Lines 1 to 3) .....	46,725,684	40,713,363	173,881,041
5. Benefit and loss related payments .....	14,668,737	11,977,079	60,451,575
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	23,982,463	24,604,465	92,022,436
8. Dividends paid to policyholders .....	41,464	18,728	141,621
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) .....	0	0	5,667,032
10. Total (Lines 5 through 9) .....	38,692,664	36,600,272	158,282,664
11. Net cash from operations (Line 4 minus Line 10) .....	8,033,020	4,113,091	15,598,377
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	24,856,119	25,376,134	105,809,910
12.2 Stocks .....	738,000	0	2,000,000
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	25,594,119	25,376,134	107,809,910
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	39,782,610	96,892,176	200,109,822
13.2 Stocks .....	2,000,000	0	4,000,000
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	41,782,611	96,892,176	204,109,822
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(16,188,492)	(71,516,043)	(96,299,912)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	1,252,138
16.6 Other cash provided (applied) .....	5,054,030	6,490,906	20,328,390
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	5,054,030	6,490,906	19,076,253
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(3,101,442)	(60,912,045)	(61,625,282)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	42,798,791	104,424,073	104,424,073
19.2 End of period (Line 18 plus Line 19.1) .....	39,697,349	43,512,028	42,798,791

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

20.0001. Exchange of Debt Securities .....	0	0	6,655,368
20.0002. Securities Transferred as Dividends/Return of Capital Distribution to Parent .....	0	0	(28,747,862)
20.0003. Securities Acquired In Paid In Kind Interest Payment .....	0	0	15,505
20.0004. Transferred from Debt to Other Invested Assets .....	0	0	243,794
20.0005. Exchange of Long Term Debt to Other Invested Assets .....	0	0	194,349
20.0006. Stock Based Compensation .....	16,756	12,314	61,523
20.0007. Receivable for Security .....	21,641	0	(7,205)
20.0008. Long Term Debt Acquired by Paid in Kind Interest/Dividends .....	2,215	0	0
20.0009. Gain on LPT Retrospective Reinsurance .....	(5,000,000)	0	(2,000,000)

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

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

20.0010. Exchange of Debt Securities .....	0	1,145,466	0
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# NOTES TO FINANCIAL STATEMENTS

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

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 5,714,008	\$ 18,493,605
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	<u>XXX</u>	<u>XXX</u>	<u>XXX</u>	<u>\$ 5,714,008</u>	<u>\$ 18,493,605</u>
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 256,412,611	\$ 250,973,323
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:	-	-	-	\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	<u>XXX</u>	<u>XXX</u>	<u>XXX</u>	<u>\$ 256,412,611</u>	<u>\$ 250,973,323</u>

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

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

**C. Accounting Policy**

Investments – Invested asset values are generally stated as follows:

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

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

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

Short-term investments are stated at cost.

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

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

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

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

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

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

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

**D. Going Concern**

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

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

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

**NOTE 3 Business Combinations and Goodwill**

The Company was not involved in any acquisitions or mergers during the current year.

**NOTE 4 Discontinued Operations**

The Company did not have any discontinued operations during 2023.

**NOTE 5 Investments**

- A. Mortgage Loans, including Mezzanine Real Estate Loans - The Company does not have any investment in mortgage loans.
- B. Debt Restructuring - No debt has been restructured during 2023.
- C. Reverse Mortgages - The Company does not invest in reverse mortgages.

## NOTES TO FINANCIAL STATEMENTS

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## D. Loan-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company had no loan-backed securities with a recognized other-than-temporary impairment due to either the intent to sell or lack of intent to hold to recovery during 2023.

(3) The Company had no loan-backed securities with a credit-related other-than-temporary impairment recognized during 2023.

(4) The following table shows all loan-backed securities with an unrealized loss:

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (1,835,495)
2. 12 Months or Longer	\$ (16,862,835)

b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 59,264,446
2. 12 Months or Longer	\$ 154,089,231

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2023. The Company has the intent to hold such securities until they recover in value or mature.

## E. Dollar Repurchase Agreements and/or Securities Lending Transactions - The Company did not engage in repurchase agreements or engage in securities lending.

## F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - The Company did not engage in repurchase transactions accounted for as secured borrowing during the current year.

## G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - The Company did not engage in reverse repurchase transactions accounted for as secured borrowing during the current year.

## H. Repurchase Agreements Transactions Accounted for as a Sale - The Company did not engage in repurchase transactions accounted for as a sale during the current year.

## I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - The Company did not engage in reverse repurchase transactions accounted for as a sale during the current year.

## J. Real Estate - The Company did not recognize any impairment losses on real estate during 2023 and does not engage in retail land sales.

## K. Low Income Housing tax Credits (LIHTC) - The Company does not have any investments in low income housing securities.

## L. Restricted Assets - No significant change.

## M. Working Capital Finance Investments - The Company does not invest in working capital finance investments.

## N. Offsetting and Netting of Assets and Liabilities - The Company does not offset or net assets and liabilities for derivatives, repurchase and reverse repurchase agreements, and securities borrowing and securities lending assets.

## O. 5GI Securities - The company does not invest in 5GI securities.

## P. Short Sales - The Company did not engage in any short sale transactions during the current year.

## Q. Prepayment Penalty and Acceleration Fees

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

## R. Reporting Entity's Share of Cash Pool by Asset Type - The Company does not participate in any cash pools.

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

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

**NOTE 7 Investment Income**

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

**NOTE 8 Derivative Instruments**

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

**NOTE 9 Income Taxes**

In August 2022, the United States federal government enacted the Inflation Reduction Act ("IRA") which, among other changes, created a new corporate alternative minimum tax ("AMT") based on the earnings that a company reports on its financial statements. The effective date of the IRA is January 1, 2023, and the August 2022 enactment did not have an immediate impact on the Company's financial statements. Due to the lack of specific guidance at this time, the Company cannot determine whether it will be subject to the new AMT. Therefore, the Company has not included any impact from the enactment of the IRA in first quarter 2023 financial statements.

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

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

B. Detail of Transactions Greater than 1/2% of Admitted Assets - The Company did not have any transactions with any affiliate exceeding 1/2 of 1% of Admitted Assets.

C. Transactions with related party who are not reported on Schedule Y - None.

D. Amounts Due to or from Related Parties - The Company has related party payables to American Financial Group, Great American Insurance Company, American Money Management Corporation and Republic Indemnity Company of America for \$138,925; \$627,740; \$73,746; and \$6,169; respectively. The Company has receivables due from its subsidiaries Oklahoma Surety Company, Mid-Continent Assurance Company and Mid-Continent Excess and Surplus Insurance Company for \$2,060; \$2,755; and \$2,236; respectively, and from its non-insurer subsidiary Mid-Continent Specialty Insurance Services, Inc. for \$3,400.

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

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

1. The Company and affiliated insurance companies have contracts with American Money Management Corporation (an affiliate) which, subject to the direction of the Finance Committees of the companies, provide for management and accounting services related to the investment portfolios.

## NOTES TO FINANCIAL STATEMENTS

2. Certain administrative, consultative, printing, office duplicating, telecommunications, purchasing, personnel, data processing and other services are provided under General Services Agreements between the Company and insurance and non-insurance affiliates for which actual costs are allocated on the basis of usage.

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

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

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

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

K. Investment in Foreign Insurance Subsidiary - Not Applicable.

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

M. All SCA Investments - Not applicable.

N. Investment in Insurance SCAs - Not applicable.

(1) All U.S. insurance subsidiaries owned by the Company prepare their statutory financial statement in compliance with NAIC statutory accounting practices and procedures.

(2) Not Applicable.

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

**NOTE 11 Debt**

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

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

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

The company does not have any defined benefit plans.

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

No significant change.

**NOTE 14 Liabilities, Contingencies and Assessments**

No significant change.

**NOTE 15 Leases**

A. Lessee Operating Lease:  
No significant changes.

B. Lessor Leases

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

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

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

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

A. The Company did not sell any receivable balances during 2023.

B. Transfer and Servicing of Financial Assets - Not applicable

C. Wash Sales - The Company was not involved in any wash sale transactions during 2023.

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

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

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

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

**NOTE 20 Fair Value Measurements**

A. (1) Fair Value Measurements at Reporting Date

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

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities, and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -
Foreign government	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	\$ -	\$ 493,586	\$ -	\$ -	\$ 493,586
Commercial MBS	\$ -	\$ -	\$ -	\$ -	\$ -
Collateralized loan obligations	\$ -	\$ -	\$ -	\$ -	\$ -
Asset backed securities	\$ -	\$ 447,375	\$ -	\$ -	\$ 447,375
All other bonds	\$ -	\$ 7,424,140	\$ -	\$ -	\$ 7,424,140
Preferred stocks	\$ 20,616,638	\$ 4,041,250	\$ 1,820,000	\$ -	\$ 26,477,888
Common stocks	\$ 1,713,903	\$ -	\$ -	\$ -	\$ 1,713,903
Cash and short term	\$ -	\$ -	\$ -	\$ -	\$ -
Other invested assets - residual tranches	\$ -	\$ 41,819	\$ 123,965	\$ -	\$ 165,784
Total assets at fair value/NAV	\$ 22,330,541	\$ 12,448,170	\$ 1,943,965	\$ -	\$ 36,722,676

## NOTES TO FINANCIAL STATEMENTS

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Foreign government	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Commercial MBS	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Collateralized loan ob	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Asset backed securities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
All other bonds	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Preferred stocks	\$ 1,800,000	\$ -	\$ -	\$ 20,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,820,000
Common stocks	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Cash and short term	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Other invested assets - residual tranches	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total Assets	\$ 1,800,000	\$ 123,965	\$ -	\$ 20,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,943,965

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

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

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

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

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

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

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

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)
Assets:					
Bonds:					
U.S. Government and government agencies	\$ 982,977	\$ 999,314	\$ 982,977	\$ -	\$ -
States, municipalities, and political subdivisions	\$ 57,311,794	\$ 59,679,122	\$ -	\$ 57,311,794	\$ -
Foreign government	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	\$ 107,570,709	\$ 116,769,461	\$ -	\$ 107,570,709	\$ -
Commercial MBS	\$ 972,716	\$ 1,000,000	\$ -	\$ 972,716	\$ -
Collateralized loan obligations	\$ 53,648,859	\$ 56,019,877	\$ -	\$ 53,648,859	\$ -
Asset backed securities	\$ 83,203,781	\$ 87,852,516	\$ -	\$ 83,203,781	\$ -
All other bonds	\$ 124,844,662	\$ 129,837,676	\$ 1,480,000	\$ 111,332,760	\$ 12,031,902
Preferred stocks	\$ 26,477,888	\$ 26,477,888	\$ 20,616,638	\$ 4,041,250	\$ 1,820,000
Common stocks	\$ 1,713,903	\$ 1,713,903	\$ 1,713,903	\$ -	\$ -
Other invested assets - residual tranches	\$ 298,970	\$ 210,594	\$ -	\$ 175,005	\$ 123,965
Cash and short term	\$ 39,697,350	\$ 39,697,350	\$ 39,697,350	\$ -	\$ -
Total	\$ 496,723,609	\$ 520,257,701	\$ 64,490,868	\$ 418,256,874	\$ 13,975,867

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

E. NAV Practical Expedient Investments - Not Applicable.

**NOTE 21 Other Items**

A. Unusual or Infrequent Items - Not Applicable.

B. Troubled Debt Restructuring: Debtors - Not Applicable.

C. Other Disclosures - None.

D. Business Interruption Insurance Recoveries - Not Applicable.

E. State Transferable and Non-transferable Tax Credits - The Company does not have any state transferable or non-transferable tax credits.

## NOTES TO FINANCIAL STATEMENTS

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- F. Subprime Mortgage Related Risk Exposure - No significant change.
- G. Insurance-Linked Securities (ILS) Contracts - No significant change.
- H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable.

**NOTE 22 Events Subsequent**

There have not been any events subsequent to March 31, 2023 which the Company believes will have a material effect on the financial condition of the Company.

**NOTE 23 Reinsurance**

On February 9, 2021, the Company entered into a loss portfolio agreement (LPT) with Allianz Reinsurance America, Inc. covering construction defect losses on primary General Liability policies written on artisan sub-contracts in Florida for accident years 2004 through 2016. The agreement covers losses occurring on or after January 1, 2004 through and including December 31, 2016. Allianz shall be liable for 100% of the Company's Ultimate Net Losses paid on or after June 29, 2020 but not to exceed \$98,575,000. In consideration for the assumption of the loss reserves, the Company paid Allianz \$78,650,000 equal to the loss reserves transferred. No gain or loss was recorded on the transaction and the agreement is accounted for as retroactive reinsurance. As of March 31, 2023 the retroactive reinsurance ceded reserve was \$41.1 million with a deferred gain of \$5.0 million during 2023 and \$7.0 million inception to date. The Company has collected \$5.0 million during 2023 and \$44.5 million inception to date in reimbursed paid losses and had no recoverable balance outstanding as of March 31, 2023.

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

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

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

Reserves as of December 31, 2022 were \$306.5 million. As of March 31, 2023, \$22.0 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$290.0 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on General Liability, Products Liability, and Commercial Auto Liability lines of insurance. Therefore, there has been \$5.5 million in unfavorable prior-year development from December 31, 2022 to March 31, 2023. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimate are increased or decreased as additional information becomes known regarding individual claims.

**Note 26 Intercompany Pooling Arrangements****A. Identification of the Lead Entity and all Affiliated Entities Participating in the Intercompany Pool**

The Company maintains a reinsurance pooling agreement with certain subsidiaries. The effect of the pooling agreement is to transfer all direct and assumed liabilities of the participating companies to the Company. The Company retains 100% of the pooled business as illustrated below:

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

**B. Description of Lines and Types of Business Subject to the Pooling Agreement**

All lines of business are subject to the pooling agreement.

**C. Description of Cessions to Non-affiliated Reinsurance Subject to Pooling Agreement**

The Company's net underwriting results are determined after making cessions to various other affiliated and non-affiliated reinsurers under terms of other reinsurance agreements. These cessions are made subsequent to the pooling of business from the pool members to the Company.

**D. Identification of All Pool Members that are Parties to Reinsurance Agreements with Non-affiliated Reinsurers**

The Company is party to reinsurance agreements with affiliated and non-affiliated reinsurers covering business subject to the pooling agreement. The Company has a contractual right of recovery under such reinsurance agreements.

**E. Explanation of Discrepancies between Entries of Pooled Business**

There are no discrepancies between entities regarding pooled business on the assumed and ceded reinsurance schedules of the Company and the corresponding entries on the assumed and ceded reinsurance schedules of other pool participants.

**F. Description of Intercompany Sharing**

The Provision for Reinsurance (Schedule F, Part 3) is recorded by the Company and is not shared with the other pool participants. Uncollectible reinsurance balances which are written off are subject to the terms of the pooling agreement.

**G. Amounts Due to/from Lead Entity and All Affiliated Entities Participating in the Intercompany Pool**

As of March 31, 2023, the Company had the following receivables due from affiliates in the indicated amounts as a result of the pooling agreement: Oklahoma Surety Company, Mid-Continent Assurance Company and Mid-Continent Excess and Surplus Insurance Company for \$2,060, \$2,755, and \$2,236; respectively.

**NOTE 27 Structured Settlements**

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

**NOTE 28 Health Care Receivables**

The Company does not have any health care receivables.

**NOTE 29 Participating Policies**

No significant change.

**NOTE 30 Premium Deficiency Reserves**

No significant change.

**NOTE 31 High Deductibles**

The Company does not participate in any high deductible programs.

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

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

**NOTE 33 Asbestos/Environmental Reserves**

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

**NOTE 34 Subscriber Savings Accounts**

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

**NOTE 35 Multiple Peril Crop Insurance**

The Company does not write multiple peril crop insurance.

**NOTE 36 Financial Guaranty Insurance**

The Company does not write financial guaranty insurance.

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2021

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

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

6.4 By what department or departments?  
 Ohio Department of Insurance .....

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

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

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

7.2 If yes, give full information:  
 \_\_\_\_\_

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY  
**GENERAL INTERROGATORIES**

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

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

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

## FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ X ] No [ ]  
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ ..... 0

## INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [ X ]  
11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ ..... 0  
13. Amount of real estate and mortgages held in short-term investments: ..... \$ ..... 0  
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ X ] No [ ]  
14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ .....0	\$ .....0
14.22 Preferred Stock .....	\$ .....0	\$ .....0
14.23 Common Stock .....	\$ .....55,396,280	\$ .....55,781,765
14.24 Short-Term Investments .....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate .....	\$ .....0	\$ .....0
14.26 All Other .....	\$ .....0	\$ .....0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ .....55,396,280	\$ .....55,781,765
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....0	\$ .....0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [ X ]  
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [ X ]  
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ ..... 0
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ ..... 0
16.3 Total payable for securities lending reported on the liability page. ....	\$ ..... 0

**STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY**  
**GENERAL INTERROGATORIES**

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:  
.....

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

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

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

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

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY  
**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

3.2 If yes, give full and complete information thereto.  
 .....

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama .....	AL	205,487	125,038	0	0	391,097	92,021
2. Alaska .....	AK	0	0	0	0	0	0
3. Arizona .....	AZ	42,521	104,967	311,661	39,781	1,536,004	1,164,188
4. Arkansas .....	AR	851,831	812,132	3,810	24,137	952,121	976,815
5. California .....	CA	0	0	0	0	0	0
6. Colorado .....	CO	400,709	322,236	12,254	17,984	47,984	20,707
7. Connecticut .....	CT	248,680	127,388	0	1,812	401,136	653,649
8. Delaware .....	DE	29,204	16,208	0	0	0	0
9. District of Columbia .....	DC	0	0	0	0	0	0
10. Florida .....	FL	1,723,326	2,167,772	4,146,488	3,050,235	78,506,591	83,818,023
11. Georgia .....	GA	627,505	470,056	58,209	(1,044)	648,834	1,178,785
12. Hawaii .....	HI	0	0	0	0	0	0
13. Idaho .....	ID	189,909	172,837	600	20,170	46,747	94,706
14. Illinois .....	IL	90,724	41,631	0	10,000	649,087	811,742
15. Indiana .....	IN	166,049	160,831	49,700	2,500	1,670,000	881,438
16. Iowa .....	IA	32,255	34,073	0	0	93,799	0
17. Kansas .....	KS	1,744,920	1,857,272	584,814	38,276	4,830,801	5,090,757
18. Kentucky .....	KY	27,476	18,019	0	0	0	0
19. Louisiana .....	LA	664,574	497,127	5,000	847	345,036	165,847
20. Maine .....	ME	39,021	47,956	0	0	0	0
21. Maryland .....	MD	242,729	238,883	1,427	4,168	131,227	236,419
22. Massachusetts .....	MA	54,456	46,350	0	0	0	0
23. Michigan .....	MI	306,110	388,965	0	0	86,770	0
24. Minnesota .....	MN	45,540	39,711	0	58,218	0	17,547
25. Mississippi .....	MS	104,261	114,924	(252)	59,405	(886)	21,135
26. Missouri .....	MO	557,561	628,758	86,915	175,000	1,813,919	956,936
27. Montana .....	MT	291,349	181,773	10,966	285,978	1,323,262	6,969,663
28. Nebraska .....	NE	38,002	70,872	0	3,433	0	31,993
29. Nevada .....	NV	(1,734)	8,992	0	0	4,000,000	0
30. New Hampshire .....	NH	20,073	6,102	0	0	0	0
31. New Jersey .....	NJ	585,003	563,292	0	0	1,722,112	1,200,137
32. New Mexico .....	NM	450,483	458,635	84,923	0	2,281,133	2,156,271
33. New York .....	NY	0	0	0	0	0	0
34. North Carolina .....	NC	653,799	500,829	176,448	39,000	3,837,646	3,373,650
35. North Dakota .....	ND	812,611	707,203	(1,000)	36,886	599,344	3,644,307
36. Ohio .....	OH	85,608	162,524	0	31,874	0	50,017
37. Oklahoma .....	OK	7,912,691	7,329,436	1,378,041	963,111	33,043,889	25,280,257
38. Oregon .....	OR	172,055	158,001	0	22,333	57,926	255,500
39. Pennsylvania .....	PA	256,056	229,991	0	0	2,340,673	1,093,484
40. Rhode Island .....	RI	1,455	6,955	0	0	0	0
41. South Carolina .....	SC	1,789,763	1,395,199	1,203,805	420,134	17,203,791	9,571,327
42. South Dakota .....	SD	106,067	77,539	0	0	0	0
43. Tennessee .....	TN	197,389	129,238	11,978	38,000	144,631	1,199,918
44. Texas .....	TX	17,485,215	16,705,581	3,968,072	3,743,874	75,009,924	64,745,123
45. Utah .....	UT	717,883	748,317	362,906	174,293	2,581,810	3,589,779
46. Vermont .....	VT	3,562	3,610	0	0	0	0
47. Virginia .....	VA	202,113	201,777	0	0	376,579	125,653
48. Washington .....	WA	225,919	148,491	0	0	1,100,951	2,977,141
49. West Virginia .....	WV	119,384	152,883	6,453	8,162	73,531	225,746
50. Wisconsin .....	WI	718,787	820,451	141,191	4,183	2,144,889	495,201
51. Wyoming .....	WY	473,664	368,597	25,987	30,102	263,032	477,510
52. American Samoa .....	AS	0	0	0	0	0	0
53. Guam .....	GU	0	0	0	0	0	0
54. Puerto Rico .....	PR	0	0	0	0	0	0
55. U.S. Virgin Islands .....	VI	0	0	0	0	0	0
56. Northern Mariana Islands .....	MP	0	0	0	0	0	0
57. Canada .....	CAN	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	41,712,045	39,569,422	12,630,396	9,302,852	240,255,390	223,643,392
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 49 4. Q - Qualified - Qualified or accredited reinsurer..... 0  
 2. R - Registered - Non-domiciled RRGs..... 0 5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities  
 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state authorized to write surplus lines in the state of domicile..... 0  
 (other than their state of domicile - see DSLI)..... 0 6. N - None of the above - Not allowed to write business in the state..... 8

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

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

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

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

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

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

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Surplus Lines Insurance Company *	OH	31-0912199	35351
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Property Management Corporation	OH	59-2840294	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
CropSureance Agency, LLC	OH	83-1767590	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Human and Social Services Risk Purchasing Group, LLC	OH	84-2358400	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
Global Premier Finance Company	OH	61-1329718	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American E & S Insurance Company *	OH	31-0954439	37532
Great American Fidelity Insurance Company *	OH	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Great American Underwriters Insurance Company *	OH	83-1694393	16618
Professional Risk Brokers, Inc.	IL	31-1293064	
Shelter Rock Holdings, LLC	OH		
Trusted Coverage Professionals Agency, LLC	OH	88-1379846	
Westline Industrial, LLC	OH		

\* Denotes insurer

@ Entity affiliated but not owned

Subsidiaries 100% owned by respective parent unless otherwise stated

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Per-cen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*	
.0000		00000	31-1544320	0	0001042046	NYSE	American Financial Group, Inc. ....	.OH....	UIP....		Ownership.....	0.000		NO	0	
.0000		00000	86-3438529	0	0	AFG Real Estate Holding Company, LLC .....	.OH....	NIA....	American Financial Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	84-4395026	0	0	Bay Bridge Holding Company, LLC .....	.MD....	NIA....	AFG Real Estate Holding Company, LLC .....		Ownership.....	65.000	American Financial Group, Inc. ....	NO	1	
.0000		00000	84-4395026	0	0	Bay Bridge Holding Company, LLC .....	.MD....	NIA....	Great American Insurance Company .....		Ownership.....	35.000	American Financial Group, Inc. ....	NO	1	
.0000		00000	27-4078277	0	0			.MD....	NIA....	Bay Bridge Holding Company, LLC .....		Ownership.....	.85.000	American Financial Group, Inc. ....	NO	0
.0000		00000	27-0513333	0	0	Bay Bridge Marina Management, LLC .....	.MD....	NIA....	Bay Bridge Holding Company, LLC .....		Ownership.....	.85.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	20-4604276	0	0	GALIC - Bay Bridge Marina, LLC .....	.MD....	NIA....	Bay Bridge Marina Management, LLC .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	84-3355051	0	0	Charleston Harbor Holding Company, LLC .....	.SC....	NIA....	AFG Real Estate Holding Company, LLC .....		Ownership.....	.50.000	American Financial Group, Inc. ....	NO	1	
.0000		00000	84-3355051	0	0	Charleston Harbor Holding Company, LLC .....	.SC....	NIA....	Great American Insurance Company .....		Ownership.....	.50.000	American Financial Group, Inc. ....	NO	1	
.0000		00000	81-3737639	0	0	Charleston Harbor Fishing, LLC .....	.SC....	NIA....	Charleston Harbor Holding Company, LLC .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	84-4574243	0	0	Mountain View Grand Holding Company, LLC .....	.NH....	NIA....	AFG Real Estate Holding Company, LLC .....		Ownership.....	.65.000	American Financial Group, Inc. ....	NO	1	
.0000		00000	84-4574243	0	0	Mountain View Grand Holding Company, LLC .....	.NH....	NIA....	Great American Insurance Company .....		Ownership.....	.35.000	American Financial Group, Inc. ....	NO	1	
.0000		00000	86-3225970	0	0	Sailfish Holding Company, LLC .....	.FL....	NIA....	AFG Real Estate Holding Company, LLC .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	84-2654660	0	0	Skipjack Holding Company, LLC .....	.MD....	NIA....	AFG Real Estate Holding Company, LLC .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	52-2179330	0	0	Skipjack Marina Corp. ....	.MD....	NIA....	Skipjack Holding Company, LLC .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	31-0996797	0	0	American Financial Enterprises, Inc. ....	.CT....	NIA....	American Financial Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	31-0828578	0	0	American Money Management Corporation .....	.OH....	NIA....	American Financial Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	27-1577326	0	0	American Real Estate Capital Company, LLC .....	.OH....	NIA....	American Money Management Corporation .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	27-2829629	0	0	Mid-Market Capital Partners, LLC .....	.DE....	NIA....	American Money Management Corporation .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	41-2112001	0	0	APU Holding Company .....	.OH....	NIA....	American Financial Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	23-6000765	0	0	American Premier Underwriters, Inc. ....	.PA....	NIA....	APU Holding Company .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	13-6400464	0	0	Lehigh Valley Railroad Company .....	.PA....	NIA....	American Premier Underwriters, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	46-1665396	0	0	Pennsylvania Lehigh Oil & Gas Holdings LLC .....	.PA....	NIA....	Lehigh Valley Railroad Company .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	20-1548213	0	0	Magnolia Alabama Holdings, Inc. ....	.DE....	NIA....	American Premier Underwriters, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	20-1574094	0	0	Magnolia Alabama Holdings LLC .....	.AL....	NIA....	Magnolia Alabama Holdings, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	46-1852532	0	0	Michigan Oil & Gas Holdings, LLC .....	.MI....	NIA....	American Premier Underwriters, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	46-1480078	0	0	Ohio Oil & Gas Holdings, LLC .....	.OH....	NIA....	American Premier Underwriters, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	13-6021353	0	0	The Owasco River Railway, Inc. ....	.NY....	NIA....	American Premier Underwriters, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	76-0080537	0	0	PCC Technical Industries, Inc. ....	.DE....	NIA....	American Premier Underwriters, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	46-3246684	0	0	Pennsylvania Oil & Gas Holdings, LLC .....	.PA....	NIA....	American Premier Underwriters, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	23-6000766	0	0	Pennsylvania-Reading Seashore Lines .....	.NJ....	NIA....	American Premier Underwriters, Inc. ....		Ownership.....	.66.670	American Financial Group, Inc. ....	NO	0	
.0000		00000	98-1073776	0	0	GAI Insurance Company, Ltd. ....	.BMU....	IA....	APU Holding Company .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	31-1446308	0	0	Hangar Acquisition Corp. ....	.OH....	NIA....	APU Holding Company .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	91-1242743	0	0	Premier Lease & Loan Services Insurance Agency, Inc. ....	.WA....	NIA....	APU Holding Company .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	91-1508644	0	0	Premier Lease & Loan Services of Canada, Inc. ....	.WA....	NIA....	APU Holding Company .....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	31-0823725	0	0	Dixie Terminal Corporation .....	.OH....	NIA....	American Financial Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	06-1356481	0	0	Great American Financial Resources, Inc. ....	.DE....	NIA....	American Financial Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	34-1017531	0	0	Ceres Group, Inc. ....	.DE....	NIA....	Great American Financial Resources, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	47-0717079	0	0	Continental General Corporation .....	.NE....	NIA....	Ceres Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	34-1947042	0	0	QOAgency of Texas, Inc. ....	.TX....	NIA....	Ceres Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	20-1246122	0	0	Brothers Management, LLC .....	.FL....	NIA....	Great American Financial Resources, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	31-1391777	0	0	GALIC Brothers, Inc. ....	.OH....	NIA....	Great American Financial Resources, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	31-0686194	0	0	Helium Holdings Limited .....	.BMU....	NIA....	American Financial Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	31-1119320	0	0	One East Fourth, Inc. ....	.OH....	NIA....	American Financial Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	31-0728327	0	0	TEJ Holdings, Inc. ....	.OH....	NIA....	American Financial Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	
.0000		00000	31-1119320	0	0	Three East Fourth, Inc. ....	.OH....	NIA....	American Financial Group, Inc. ....		Ownership.....	100.000	American Financial Group, Inc. ....	NO	0	

## STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000		00000	81-4361220	0	0		Verikai Inc. ....	.DE....	.NIA....	American Financial Group, Inc. ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	42-1575938	0	0		Great American Holding, Inc. ....	.OH....	.UIP....	American Financial Group, Inc. ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	80-0333563	0	0		ABA Insurance Services, Inc. ....	.OH....	.NIA....	Great American Holding, Inc. ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	27-3062314	0	0		Agricultural Services, LLC ....	.OH....	.NIA....	Great American Holding, Inc. ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
							Great American Contemporary Insurance Company ....	.OH....	.IA....	Great American Holding, Inc. ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	10646	36-4079497	0	0					Great American Contemporary Insurance Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	10701	59-1835212	0	0		Bridgefield Employers Insurance Company ....	.FL....	.IA....	Bridgefield Employers Insurance Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	10335	59-3269531	0	0		Bridgefield Casualty Insurance Company ....	.FL....	.IA....	Bridgefield Employers Insurance Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	22179	95-2801326	0	0		Republic Indemnity Company of America ....	.CA....	.IA....	Great American Contemporary Insurance Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	43753	31-1054123	0	0		Republic Indemnity Company of California ....	.CA....	.IA....	Republic Indemnity Company of America ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000		0	0		Great American Holding (Europe) Limited ....	.GBR....	.NIA....	Great American Holding, Inc. ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000		0	0		Great American Europe Limited ....	.GBR....	.NIA....	Great American Holding (Europe) Limited ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
							Great American International Insurance (EU) Designated Activity Company ....	.IRL....	.IA....	Great American Europe Limited ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	AA-1784136	0	0		Great American International Insurance (UK) Limited ....	.GBR....	.IA....	Great American Europe Limited ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	AA-1120817	0	0		Mid-Continent Casualty Company ....	.OH....	.RE....	Great American Holding, Inc. ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	23418	73-0556513	0	0		Mid-Continent Assurance Company ....	.OH....	.IA....	Mid-Continent Casualty Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	15380	73-1406844	0	0		Mid-Continent Excess and Surplus Insurance Company ....	.OH....	.IA....	Mid-Continent Casualty Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	13794	38-3803661	0	0		Mid-Continent Specialty Insurance Services, Inc. ....	.OH....	.IA....	Mid-Continent Casualty Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	30-0571535	0	0		Oklahoma Surety Company ....	.OK....	.NIA....	Mid-Continent Casualty Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	23426	73-0773259	0	0		National Interstate Corporation ....	.OH....	.IA....	Mid-Continent Casualty Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	34-1607394	0	0		American Highways Insurance Agency, Inc. ....	.OH....	.NIA....	Great American Holding, Inc. ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	34-1899058	0	0		Explorer RV Insurance Agency, Inc. ....	.OH....	.NIA....	National Interstate Corporation ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	31-1548235	0	0		Hudson Indemnity, Ltd. ....	.CYM....	.IA....	National Interstate Corporation ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	98-0191335	0	0		National Interstate Insurance Agency, Inc. ....	.OH....	.NIA....	National Interstate Corporation ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	34-1607396	0	0		Commercial For Hire Transportation Purchasing Group ....	.SC....	.NIA....	National Interstate Corporation ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	36-4670968	0	0		National Interstate Insurance Company ....	.OH....	.IA....	National Interstate Corporation ....	Management.....	0.000	American Financial Group, Inc. ....	NO.....	2.....
.0084	American Financial Group, Inc. ....	32620	34-1607395	0	0		National Interstate Insurance Company of Hawaii, Inc. ....	.OH....	.IA....	National Interstate Corporation ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	11051	99-0345306	0	0		TransProtection Service Company ....	.MO....	.NIA....	National Interstate Insurance Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	43-1254631	0	0		Triumphe Casualty Company ....	.OH....	.IA....	National Interstate Insurance Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	41106	95-3623282	0	0		Vanliner Insurance Company ....	.OH....	.IA....	National Interstate Insurance Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	21172	86-0114294	0	0		Safety Claims & Litigation Services, LLC ....	.MT....	.NIA....	National Interstate Corporation ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	20-5546054	0	0		Safety, Claims and Litigation Services, LLC ....	.OH....	.NIA....	National Interstate Corporation ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	46-4570914	0	0		Radion Insurance Holdings, LLC ....	.DE....	.NIA....	National Interstate Corporation ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	87-1038842	0	0		Radion Health, Inc. ....	.DE....	.NIA....	Great American Holding, Inc. ....	Ownership.....	32.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	87-1053786	0	0		Radion Re, Inc. ....	.CYM....	.NIA....	Radion Insurance Holdings, LLC ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	59-1683711	0	0		Summit Consulting, LLC ....	.FL....	.NIA....	Great American Holding, Inc. ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	59-3385208	0	0		Heritage Summit Healthcare, LLC ....	.FL....	.NIA....	Summit Consulting, LLC ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	16691	31-0501234	0	0		Great American Insurance Company ....	.OH....	.UIP....	American Financial Group, Inc. ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	37990	31-0973761	0	0		American Empire Insurance Company ....	.OH....	.IA....	Great American Insurance Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0084	American Financial Group, Inc. ....	35351	31-0912199	0	0		American Empire Surplus Lines Insurance Company ....	.OH....	.IA....	Great American Insurance Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....
.0000		00000	31-1463075	0	0		American Signature Underwriters, Inc. ....	.OH....	.NIA....	Great American Insurance Company ....	Ownership.....	100.000	American Financial Group, Inc. ....	NO.....	0.....

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE Y

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

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

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STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY  
**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire .....	0	0	0.0	0.0
2.1 Allied Lines .....	0	0	0.0	0.0
2.2 Multiple peril crop .....	0	0	0.0	0.0
2.3 Federal flood .....	0	0	0.0	0.0
2.4 Private crop .....	0	0	0.0	0.0
2.5 Private flood .....	0	0	0.0	0.0
3. Farmowners multiple peril .....	0	0	0.0	0.0
4. Homeowners multiple peril .....	0	0	0.0	0.0
5.1 Commercial multiple peril (non-liability portion) .....	0	0	0.0	0.0
5.2 Commercial multiple peril (liability portion) .....	0	0	0.0	0.0
6. Mortgage guaranty .....	0	0	0.0	0.0
8. Ocean marine .....	0	0	0.0	0.0
9. Inland marine .....	3,966,907	1,131,899	28.5	35.2
10. Financial guaranty .....	0	0	0.0	0.0
11.1 Medical professional liability - occurrence .....	0	0	0.0	0.0
11.2 Medical professional liability - claims-made .....	0	0	0.0	0.0
12. Earthquake .....	0	0	0.0	0.0
13.1 Comprehensive (hospital and medical) individual .....	0	0	0.0	0.0
13.2 Comprehensive (hospital and medical) group .....	0	0	0.0	0.0
14. Credit accident and health .....	0	0	0.0	0.0
15.1 Vision only .....	0	0	0.0	0.0
15.2 Dental only .....	0	0	0.0	0.0
15.3 Disability income .....	0	0	0.0	0.0
15.4 Medicare supplement .....	0	0	0.0	0.0
15.5 Medicaid Title XIX .....	0	0	0.0	0.0
15.6 Medicare Title XVIII .....	0	0	0.0	0.0
15.7 Long-term care .....	0	0	0.0	0.0
15.8 Federal employees health benefits plan .....	0	0	0.0	0.0
15.9 Other health .....	0	0	0.0	0.0
16. Workers' compensation .....	0	77,787	0.0	0.0
17.1 Other liability - occurrence .....	16,007,875	7,063,605	44.1	6.4
17.2 Other liability - claims-made .....	5,738,113	2,958,825	51.6	19.0
17.3 Excess workers' compensation .....	0	0	0.0	0.0
18.1 Products liability - occurrence .....	7,032,132	4,896,786	69.6	63.7
18.2 Products liability - claims-made .....	0	0	0.0	0.0
19.1 Private passenger auto no-fault (personal injury protection) .....	0	0	0.0	0.0
19.2 Other private passenger auto liability .....	0	(6,876)	0.0	0.0
19.3 Commercial auto no-fault (personal injury protection) .....	9,054	(8,599)	(95.0)	(11.9)
19.4 Other commercial auto liability .....	2,982,766	3,846,026	128.9	14.1
21.1 Private passenger auto physical damage .....	0	(3,160)	0.0	0.0
21.2 Commercial auto physical damage .....	809,234	421,267	52.1	31.0
22. Aircraft (all perils) .....	0	0	0.0	0.0
23. Fidelity .....	0	0	0.0	0.0
24. Surety .....	1,836,224	(199,105)	(10.8)	(0.3)
26. Burglary and theft .....	0	0	0.0	0.0
27. Boiler and machinery .....	0	0	0.0	0.0
28. Credit .....	0	0	0.0	0.0
29. International .....	0	0	0.0	0.0
30. Warranty .....	0	0	0.0	0.0
31. Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business .....	0	0	0.0	0.0
35. Totals .....	38,382,305	20,178,455	52.6	22.2
<b>DETAILS OF WRITE-INS</b>				
3401. ....				
3402. ....				
3403. ....				
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0.0	0.0

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY  
**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire .....	0	0	0
2.1 Allied Lines .....	0	0	0
2.2 Multiple peril crop .....	0	0	0
2.3 Federal flood .....	0	0	0
2.4 Private crop .....	0	0	0
2.5 Private flood .....	0	0	0
3. Farmowners multiple peril .....	0	0	0
4. Homeowners multiple peril .....	0	0	0
5.1 Commercial multiple peril (non-liability portion) .....	0	0	0
5.2 Commercial multiple peril (liability portion) .....	0	0	0
6. Mortgage guaranty .....	0	0	0
8. Ocean marine .....	0	0	0
9. Inland marine .....	4,716,626	4,716,626	3,857,989
10. Financial guaranty .....	0	0	0
11.1 Medical professional liability - occurrence .....	0	0	0
11.2 Medical professional liability - claims-made .....	0	0	0
12. Earthquake .....	0	0	0
13.1 Comprehensive (hospital and medical) individual .....	0	0	0
13.2 Comprehensive (hospital and medical) group .....	0	0	0
14. Credit accident and health .....	0	0	0
15.1 Vision only .....	0	0	0
15.2 Dental only .....	0	0	0
15.3 Disability income .....	0	0	0
15.4 Medicare supplement .....	0	0	0
15.5 Medicaid Title XIX .....	0	0	0
15.6 Medicare Title XVIII .....	0	0	0
15.7 Long-term care .....	0	0	0
15.8 Federal employees health benefits plan .....	0	0	0
15.9 Other health .....	0	0	0
16. Workers' compensation .....	0	0	0
17.1 Other liability - occurrence .....	18,625,594	18,625,594	16,215,367
17.2 Other liability - claims-made .....	6,278,229	6,278,229	6,478,409
17.3 Excess workers' compensation .....	0	0	0
18.1 Products liability - occurrence .....	8,243,468	8,243,468	7,731,073
18.2 Products liability - claims-made .....	0	0	0
19.1 Private passenger auto no-fault (personal injury protection) .....	0	0	0
19.2 Other private passenger auto liability .....	0	0	0
19.3 Commercial auto no-fault (personal injury protection) .....	4,640	4,640	8,058
19.4 Other commercial auto liability .....	2,370,931	2,370,931	2,296,546
21.1 Private passenger auto physical damage .....	0	0	0
21.2 Commercial auto physical damage .....	665,018	665,018	724,128
22. Aircraft (all perils) .....	0	0	0
23. Fidelity .....	0	0	0
24. Surety .....	807,539	807,539	2,257,852
26. Burglary and theft .....	0	0	0
27. Boiler and machinery .....	0	0	0
28. Credit .....	0	0	0
29. International .....	0	0	0
30. Warranty .....	0	0	0
31. Reinsurance - Nonproportional Assumed Property .....	XXX.	XXX.	XXX.
32. Reinsurance - Nonproportional Assumed Liability .....	XXX.	XXX.	XXX.
33. Reinsurance - Nonproportional Assumed Financial Lines .....	XXX.	XXX.	XXX.
34. Aggregate write-ins for other lines of business .....	0	0	0
35. Totals .....	41,712,045	41,712,045	39,569,422
<b>DETAILS OF WRITE-INS</b>			
3401. ....			
3402. ....			
3403. ....			
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

**PART 3 (000 omitted)**

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2020 + Prior .....	102,881	.90,004	192,885	13,155	2,619	15,774	86,027	4,104	82,505	172,636	(3,699)	(776)	(4,475)
2. 2021 .....	20,941	.29,003	49,944	1,630	330	1,960	21,306	1,913	27,503	50,722	1,995	743	2,738
3. Subtotals 2021 + Prior .....	123,822	119,007	242,829	14,785	2,949	17,734	107,333	6,017	110,008	223,358	(1,704)	(33)	(1,737)
4. 2022 .....	14,920	.48,789	63,709	3,065	1,187	4,252	18,333	3,315	45,001	66,649	6,478	714	7,192
5. Subtotals 2022 + Prior .....	138,742	167,796	306,538	17,850	4,136	21,986	125,666	9,332	155,009	290,007	4,774	681	5,455
6. 2023 .....	XXX	XXX	XXX	XXX	584	584	XXX	5,775	15,788	21,563	XXX	XXX	XXX
7. Totals .....	138,742	167,796	306,538	17,850	4,720	22,570	125,666	15,107	170,797	311,570	4,774	681	5,455
8. Prior Year-End Surplus As Regards Policyholders		250,973									Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 3.4	2. 0.4	3. 1.8
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 2.2

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**AUGUST FILING**

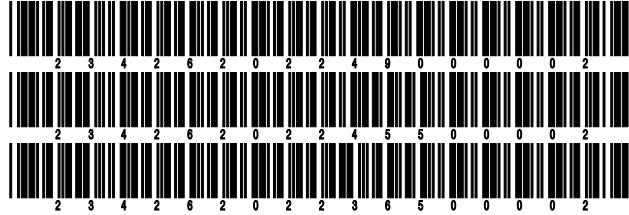
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Codes:

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



STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other Amounts Receivable .....	115	0	115	8
2505. Equities and Deposits in Pools & Associations .....	4,092	0	4,092	0
2597. Summary of remaining write-ins for Line 25 from overflow page	4,207	0	4,207	8

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Credit Card Accrual .....	930	454
2505. Fees Payable .....	0	0
2506. Unclaimed/Escheat .....	22,355	72,051
2507. Lease Liability .....	(69,142)	(91,165)
2508. Expenses Payable .....	0	405
2509. Payroll Benefits Payable .....	(1,974)	(1,701)
2597. Summary of remaining write-ins for Line 25 from overflow page	(47,831)	(19,955)

Additional Write-ins for Statement of Income Line 14

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Rounding .....	0	0	0
1497. Summary of remaining write-ins for Line 14 from overflow page	0	0	0

**SCHEDULE A - VERIFICATION**

Real Estate

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

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

Mortgage Loans

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

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

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	293,469	43,931
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	0	438,143
2.2 Additional investment made after acquisition .....	0	0
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	141,019	34,378
5. Unrealized valuation increase (decrease) .....	(29,727)	(165,343)
6. Total gain (loss) on disposals .....	0	0
7. Deduct amounts received on disposals .....	0	0
8. Deduct amortization of premium and depreciation .....	150,236	57,641
9. Total foreign exchange change in book/adjusted carrying value .....	0	0
10. Deduct current year's other than temporary impairment recognized .....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	254,525	293,469
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	254,525	293,469

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	521,394,278	459,000,299
2. Cost of bonds and stocks acquired .....	41,784,824	210,780,693
3. Accrual of discount .....	363,813	1,244,908
4. Unrealized valuation increase (decrease) .....	(292,207)	(2,916,832)
5. Total gain (loss) on disposals .....	(1,415,845)	(2,232,556)
6. Deduct consideration for bonds and stocks disposed of .....	25,615,760	143,659,584
7. Deduct amortization of premium .....	87,582	670,989
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	151,662
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	536,131,522	521,394,278
12. Deduct total nonadmitted amounts .....	29,615	34,731
13. Statement value at end of current period (Line 11 minus Line 12) .....	536,101,907	521,359,548

## STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	322,500,961	11,601,778	23,518,227	287,704	310,872,215	0	0	322,500,961
2. NAIC 2 (a) .....	110,012,602	28,183,047	2,754,218	(3,027,196)	132,414,235	0	0	110,012,602
3. NAIC 3 (a) .....	3,888,893	0	0	2,990,979	6,879,872	0	0	3,888,893
4. NAIC 4 (a) .....	1,534,279	0	0	9,989	1,544,268	0	0	1,534,279
5. NAIC 5 (a) .....	429,925	0	21,159	38,610	447,375	0	0	429,925
6. NAIC 6 (a) .....	0	0	0	0	0	0	0	0
7. Total Bonds .....	438,366,660	39,784,824	26,293,604	300,086	452,157,966	0	0	438,366,660
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	1,000,000	0	(152,800)	847,200	0	0	0
9. NAIC 2 .....	22,696,731	1,000,000	0	(509,481)	23,187,250	0	0	22,696,731
10. NAIC 3 .....	3,151,074	0	738,000	30,364	2,443,438	0	0	3,151,074
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	25,847,805	2,000,000	738,000	(631,917)	26,477,888	0	0	25,847,805
15. Total Bonds and Preferred Stock .....	464,214,465	41,784,824	27,031,604	(331,832)	478,635,853	0	0	464,214,465

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

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

SI02

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

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**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	16,356,470	76,280,881
2. Cost of cash equivalents acquired .....	26,107,829	119,284,257
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	31,737,198	179,208,668
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	10,727,101	16,356,470
11. Deduct total nonadmitted amounts .....	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>10,727,101</b>	<b>16,356,470</b>

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

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

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

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

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

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

## STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
053611-AN-9	AVERY DENNISON CORP .....		03/06/2023	MIZUHO SECURITIES USA INC. ....	995,570	1,000,000	0	2.B FE .....	
05377R-GC-2	AESOP 231 A - ABS .....		01/09/2023	BARCLAYS CAPITAL INC FIXED INC .....	1,999,630	2,000,000	0	1.A FE .....	
05377R-GJ-7	AESOP 232 A - ABS .....		01/09/2023	BARCLAYS CAPITAL INC FIXED INC .....	999,925	1,000,000	0	1.A FE .....	
053807-AW-3	AVNET INC .....		03/06/2023	JP Morgan .....	997,230	1,000,000	0	2.C FE .....	
05492K-AC-3	BDS 2019-FL4 A5 - CDO .....	C.	02/01/2023	Amherst Securities Group LLC .....	1,995,000	2,000,000	5,213	1.A FE .....	
08576P-4K-7	BERRY GLOBAL INC .....		03/27/2023	CITIGROUP .....	990,960	1,000,000	0	2.C FE .....	
092113-AV-1	BLACK HILLS CORP .....		03/02/2023	Bank of America Merrill Lynch .....	996,770	1,000,000	0	2.A FE .....	
12545E-AK-2	CIHL 2007-J2 2A9 - CMO/RMBS .....		02/01/2023	Direct .....	0	0	0	1.A FM .....	
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC .....		01/06/2023	RBC CAPITAL MARKETS .....	914,910	1,000,000	15,104	2.C FE .....	
24703D-BJ-9	DELL INTERNATIONAL LLC .....		01/09/2023	WELLS FARGO SECURITIES LLC .....	999,550	1,000,000	0	2.B FE .....	
277432-AX-8	EASTMAN CHEMICAL CO .....		02/22/2023	JP Morgan .....	999,850	1,000,000	0	2.B FE .....	
30225V-AJ-6	EXTRA SPACE STORAGE LP .....		03/21/2023	JP Morgan .....	998,230	1,000,000	0	2.B FE .....	
31739P-AA-5	FAST 2233 A1 - CMO/RMBS .....		02/25/2023	Direct .....	2,212	2,212	0	1.A PL .....	
36166V-AA-3	GCI 201 A - ABS .....	C.	03/02/2023	DEUTSCHE BANK SECURITIES, INC. ....	633,185	717,237	1,011	1.F FE .....	
42260P-AE-3	HEALTHPEAK PROPERTIES INC .....		01/09/2023	WELLS FARGO SECURITIES LLC .....	998,830	1,000,000	0	2.A FE .....	
46630W-AL-4	JPMUT 2007-S2 111 - CMO/RMBS .....		02/01/2023	Direct .....	3	3	0	1.A FM .....	
46654D-AD-5	JPMUT 211N4 A2 - CMO/RMBS .....		01/01/2023	MORGAN STANLEY & COMPANY .....	9,347	0	20	1.A .....	
469814-AA-5	JACOBS ENGINEERING GROUP INC .....		02/13/2023	Bank of America Merrill Lynch .....	998,990	1,000,000	0	2.C FE .....	
52532X-AJ-4	LEIDOS INC .....		02/16/2023	BANC OF AMERICA/FIXED INCOME .....	992,970	1,000,000	0	2.C FE .....	
556079-AF-8	MACQUARIE BANK LTD .....	C.	01/10/2023	Bank of America Merrill Lynch .....	1,000,000	1,000,000	0	2.B FE .....	
571903-BL-6	MARRIOTT INTERNATIONAL INC .....		03/23/2023	JP Morgan .....	987,320	1,000,000	0	2.B FE .....	
595112-BZ-5	MICRON TECHNOLOGY INC .....		02/06/2023	MORGAN STANLEY CO .....	1,998,660	2,000,000	0	2.C FE .....	
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC .....	C.	02/21/2023	MIZUHO SECURITIES USA INC. ....	1,000,000	1,000,000	0	1.G FE .....	
639057-AJ-7	NATWEST GROUP PLC .....	C.	02/27/2023	BANC OF AMERICA/FIXED INCOME .....	1,000,000	1,000,000	0	1.G FE .....	
65473P-AN-5	NI SOURCE INC .....		03/21/2023	JP Morgan .....	998,290	1,000,000	0	2.B FE .....	
67077M-BA-5	NUTRIEN LTD .....	C.	03/23/2023	BMO Capital Markets .....	998,200	1,000,000	0	2.B FE .....	
670855-AA-3	OBX 23NOM1 A1 - CMO/RMBS .....		01/06/2023	MORGAN STANLEY CO .....	1,999,975	2,000,000	14,280	1.A FE .....	
67116N-AA-7	OCI NV .....	C.	03/09/2023	Bank of America Merrill Lynch .....	499,170	500,000	0	2.C FE .....	
709599-BG-2	PENSKY TRUCK LEASING CO LP .....		01/05/2023	WELLS FARGO SECURITIES LLC .....	997,920	1,000,000	0	2.B FE .....	
709599-BT-0	PENSKY TRUCK LEASING CO LP .....		03/27/2023	JP Morgan .....	995,420	1,000,000	0	2.B FE .....	
718547-AT-9	PHILLIPS 66 CO .....		03/27/2023	MIZUHO SECURITIES USA INC. ....	997,680	1,000,000	0	2.A FE .....	
758750-AE-3	REGAL REINORD CORP .....		01/09/2023	JP Morgan .....	999,150	1,000,000	0	2.C FE .....	
854502-AT-8	STANLEY BLACK & DECKER INC .....		03/02/2023	MORGAN STANLEY CO .....	1,003,500	1,000,000	0	2.A FE .....	
866677-AJ-6	SUN COMMUNITIES OPERATING LP .....		01/09/2023	CITIGROUP .....	997,290	1,000,000	0	2.C FE .....	
87264A-CY-9	T-MOBILE USA INC .....		02/06/2023	DEUTSCHE BANK SECURITIES, INC. ....	1,996,540	2,000,000	0	2.C FE .....	
896239-AE-0	TRIMBLE INC .....		02/23/2023	Bank of America Merrill Lynch .....	998,430	1,000,000	0	2.C FE .....	
92345Y-AH-9	VERISK ANALYTICS INC .....		03/02/2023	Bank of America Merrill Lynch .....	990,390	1,000,000	0	2.B FE .....	
97988Q-AL-8	WDMNT 172R A1R - CDO .....		02/07/2023	BNP Paribas .....	1,962,500	2,000,000	7,197	1.A FE .....	
98920M-AA-0	ZAXBY 211 A2 - ABS .....		01/18/2023	BARCLAYS CAPITAL INC FIXED INC .....	841,227	987,500	7,106	2.B FE .....	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						39,784,824	40,206,952	49,931	XXX
2509999997. Total - Bonds - Part 3						39,784,824	40,206,952	49,931	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						39,784,824	40,206,952	49,931	XXX
28852N-40-6	ELLINGTON FINANCIAL INC .....		02/02/2023	PIPR .....	40,000,000	1,000,000	0.00	0	1.G PL .....
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC .....		02/02/2023	Bank of America Merrill Lynch .....	1,000,000.00	1,000,000	0.00	0	2.B FE .....
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						2,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
4509999999. Total - Preferred Stocks					2,000,000	XXX		0	XXX
5989999997. Total - Common Stocks - Part 3					0	XXX		0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX		0	XXX
5999999999. Total - Preferred and Common Stocks					2,000,000	XXX		0	XXX
6009999999 - Totals					41,784,824	XXX		49,931	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY MTG REV - R		03/01/2023	Paydown			13,335	13,335	13,335	0	0	0	0	0	13,335	0	0	0	0	66	07/01/2043	1.B FE	
.196479-2D-0	COLORADO HSG & FIN AUTH - RMBS		02/03/2023	RAYMOND JAMES & ASSOCIATES INC.			853,411	840,000	887,620	867,871	0	(1,682)	0	(1,682)	0	866,189	0	(12,778)	(12,778)	9,371	05/01/2049	1.A FE	
.19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG REV - RMBS		03/01/2023	Paydown			2,181	2,183	2,183	2,183	0	0	(2)	0	0	2,181	0	0	0	0	12	02/01/2044	1.B FE
.20775C-B6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN PROG - RMBS		01/03/2023	Direct			25,000	25,000	26,325	25,001	0	(1)	0	(1)	0	25,000	0	0	0	0	3	11/15/2039	1.A FE
.296122-US-1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FAMILY MTG R		03/01/2023	Paydown			7,658	7,658	7,658	0	0	0	0	0	7,658	0	0	0	0	41	08/01/2044	1.A FE	
.3133N3-U9-3	FH RE6008 - RMBS		03/01/2023	Paydown			580	580	589	586	0	(7)	0	(7)	0	580	0	0	0	0	3	11/01/2049	1.A FE
.3133N3-VG-6	FH RE6015 - RMBS		03/01/2023	Paydown			5,062	5,062	5,135	5,113	0	(52)	0	(52)	0	5,062	0	0	0	0	18	09/01/2049	1.A FE
.31397P-PL-8	FHM M012 A1A - CMBS		03/01/2023	Paydown			258,801	258,801	258,801	258,801	0	0	0	0	0	258,801	0	0	0	0	1,319	08/15/2051	1.B FE
.31400B-N5-3	FN CA4011 - RMBS		03/01/2023	Paydown			1,601	1,601	1,626	1,617	0	(17)	0	(17)	0	1,601	0	0	0	0	9	08/01/2049	1.A FE
.34074M-SJ-1	FLORIDA HSG FIN CORP REV - RMBS		01/27/2023	JP Morgan			1,372,660	1,355,000	1,432,506	1,400,765	0	(6,188)	0	(6,188)	0	1,394,577	0	(21,917)	(21,917)	33,008	01/01/2050	1.A FE	
.45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG REV - RMBS		01/03/2023	Direct			40,000	40,000	44,420	40,002	0	(2)	0	(2)	0	40,000	0	0	0	0	800	01/01/2050	1.B FE
.45201Y-6B-8	ILLINOIS HSG DEV AUTH REV - RMBS		01/27/2023	RAYMOND JAMES & ASSOCIATES INC.			1,555,635	1,545,000	1,728,654	1,676,251	0	(5,388)	0	(5,388)	0	1,670,864	0	(115,229)	(115,229)	19,172	04/01/2050	1.A FE	
.45201Y-R3-3	ILLINOIS HSG DEV AUTH REV - RMBS		02/01/2023	HILLTOP SECURITIES INC			953,894	945,000	1,013,928	974,562	0	(2,429)	0	(2,429)	0	972,133	0	(18,239)	(18,239)	12,597	10/01/2048	1.A FE	
.45201Y-S5-7	ILLINOIS HSG DEV AUTH REV - RMBS		02/01/2023	ASSOCIATES INC.			1,065,380	1,055,000	1,109,628	1,083,084	0	(1,885)	0	(1,885)	0	1,081,199	0	(15,819)	(15,819)	20,989	08/01/2048	1.C FE	
.45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		03/01/2023	Paydown			19,649	19,649	18,863	19,051	0	598	0	598	0	19,649	0	0	0	0	87	06/01/2043	1.A FE
.45203L-CD-3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG REV - RMBS		03/01/2023	Paydown			2,257	2,257	2,257	2,257	0	0	0	0	0	2,257	0	0	0	0	18	07/01/2032	1.A FE
.54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV - RMBS		03/01/2023	Paydown			29,582	29,582	29,582	29,582	0	0	0	0	0	29,582	0	0	0	0	173	12/01/2038	1.A FE
.57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV -		03/01/2023	Paydown			11,443	11,443	11,443	11,443	0	0	0	0	0	11,443	0	0	0	0	63	07/01/2043	1.A FE
.57419R-H7-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV -		03/01/2023	Call @ 100.00			2,749	2,749	2,749	2,749	0	0	0	0	0	2,749	0	0	0	0	18	11/01/2058	1.A FE
.57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV -		01/24/2023	Call @ 100.00			40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	0	70	09/01/2048	1.B FE
.594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY MTG REV - R		01/30/2023	RBC CAPITAL MARKETS			983,756	975,000	1,035,021	1,004,121	0	(525)	0	(525)	0	1,003,596	0	(19,841)	(19,841)	6,500	12/01/2048	1.C FE	
.59465H-UA-2	MICHIGAN ST HSG FIN AUTH REV		03/15/2023	Call @ 100.00			1,000,000	1,000,000	1,000,000	999,982	0	18	0	18	0	1,000,000	0	0	0	0	8,000	11/15/2047	1.B FE
.60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN - RMBS		03/01/2023	Paydown			3,199	3,199	3,199	3,199	0	0	0	0	0	3,199	0	0	0	0	15	11/01/2044	1.A FE
.60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN - RMBS		03/01/2023	Paydown			7,030	7,030	7,030	7,030	0	0	0	0	0	7,030	0	0	0	0	33	02/01/2045	1.A FE
.60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN - RMBS		03/01/2023	Paydown			13,082	13,082	13,082	13,082	0	0	0	0	0	13,082	0	0	0	0	57	04/01/2045	1.A FE
.60416Q-JD-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN - RMBS		03/01/2023	Paydown			25,798	25,798	25,798	25,798	0	0	0	0	0	25,798	0	0	0	0	88	12/01/2051	1.A FE
.60416S-BU-3	MINNESOTA ST HSG FIN AGY - RMBS		01/03/2023	Call @ 100.00			5,000	5,000	5,230	5,000	0	0	0	0	0	5,000	0	0	0	0	75	07/01/2031	1.B FE
.60416S-ID-8	MINNESOTA ST HSG FIN AGY - RMBS		02/01/2023	RBC CAPITAL MARKETS			423,424	420,000	450,976	433,064	0	(573)	0	(573)	0	432,491	0	(9,067)	(9,067)	9,722	01/01/2048	1.B FE	
.60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG REV - RMBS		03/01/2023	Paydown			6,832	6,837	6,897	6,842	0	(10)	0	(10)	0	6,832	0	0	0	0	35	12/01/2034	1.A FE
.60637B-GC-8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY MTG REV -		03/01/2023	Direct			55,000	55,000	59,648	55,079	0	(79)	0	(79)	0	55,000	0	0	0	0	48	05/01/2038	1.B FE

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## **SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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 Contractual Maturity Date	NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
..60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY MTG REV -		02/01/2023	Direct .....		15,000	15,000	16,165	15,007	0	(7)	0	(7)	0	15,000	0	0	0	0	16	11/01/2045	1.B FE .....
..60637B-SP-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY MTG REV -		02/01/2023	RBC CAPITAL MARKETS .....		574,682	565,000	597,985	583,950	0	(1,144)	0	(1,144)	0	582,806	0	(8,124)	(8,124)	6,067	05/01/2049	1.B FE .....	
..61212R-X7-6	MONTANA ST BRD HSG - RMBS		01/01/2023	Adjustment .....		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	12/01/2038	1.C FE .....
..63968M-RE-1	- RMB		03/15/2023	Various .....		954,143	945,000	1,005,319	977,865	0	(2,089)	0	(2,089)	0	975,776	0	(21,633)	(21,633)	16,337	09/01/2048	1.B FE .....	
..647200-2H-6	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Paydown .....		15,390	15,390	15,390	15,390	0	0	0	0	0	15,390	0	0	0	0	92	12/01/2035	1.A FE .....
..647200-3H-5	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Direct .....		20,000	20,000	21,216	20,018	0	(18)	0	(18)	0	20,000	0	0	0	0	325	03/01/2045	1.A FE .....
..647200-3N-2	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Paydown .....		30,334	30,334	30,334	30,334	0	0	0	0	0	30,334	0	0	0	0	158	02/01/2037	1.B FE .....
..647200-X3-3	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Paydown .....		2,683	2,683	2,616	2,629	0	53	0	53	0	2,683	0	0	0	0	10	02/01/2043	1.B FE .....
..647200-X4-1	NEW MEXICO MTG FIN AUTH - RMBS		03/01/2023	Paydown .....		7,717	7,717	7,654	7,687	0	30	0	30	0	7,717	0	0	0	0	36	07/01/2043	1.B FE .....
..647201-DM-1	NEW MEXICO MTG FIN AUTH - RMBS		01/30/2023	JP Morgan .....		635,179	625,000	660,913	646,190	0	(1,670)	0	(1,670)	0	644,521	0	(9,342)	(9,342)	15,353	07/01/2049	1.A FE .....	
..647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		01/03/2023	Direct .....		35,000	35,000	37,996	35,002	0	(2)	0	(2)	0	35,000	0	0	0	0	656	01/01/2050	1.A FE .....
..647201-JU-2	NEW MEXICO MTG FIN AUTH - RMBS		01/30/2023	JP Morgan .....		1,454,945	1,455,000	1,567,181	1,535,451	0	(5,003)	0	(5,003)	0	1,530,447	0	(75,503)	(75,503)	29,488	07/01/2050	1.A FE .....	
..649883-F2-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV - RMBS		03/31/2023	Direct .....		60,000	60,000	63,521	60,042	0	(42)	0	(42)	0	60,000	0	0	0	0	0	10/01/2034	1.B FE .....
..649883-H6-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV - RMBS		03/31/2023	Direct .....		165,000	165,000	174,107	165,143	0	(143)	0	(143)	0	165,000	0	0	0	0	0	10/01/2035	1.B FE .....
..649883-VZ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV - RMBS		03/31/2023	Call @ 100.00 .....		45,000	45,000	46,528	45,044	0	(44)	0	(44)	0	45,000	0	0	0	0	0	10/01/2043	1.B FE .....
..64988R-GY-2	NEW YORK ST MTG AGY REV - RMBS		03/31/2023	Direct .....		25,000	25,000	26,525	25,031	0	(31)	0	(31)	0	25,000	0	0	0	0	0	10/01/2030	1.A FE .....
..64988Y-CS-4			01/30/2023	RBC CAPITAL MARKETS .....		728,841	735,000	791,147	773,390	0	(467)	0	(467)	0	772,923	0	(44,082)	(44,082)	8,575	10/01/2032	1.B FE .....	
..658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP REV - RMB		01/03/2023	Direct .....		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	0	1,444	07/01/2037	1.B FE .....
..658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP REV - RMB		02/07/2023	RBC CAPITAL MARKETS .....		412,603	410,000	445,358	423,770	0	(1,497)	0	(1,497)	0	422,273	0	(9,671)	(9,671)	9,783	07/01/2047	1.B FE .....	
..658909-HW-9	NORTH DAKOTA ST HSG FIN AGY - RMBS		01/03/2023	Direct .....		135,000	135,000	146,268	135,004	0	(4)	0	(4)	0	135,000	0	0	0	0	2,700	01/01/2036	1.B FE .....
..677560-NP-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV - RMBS		03/01/2023	Paydown .....		15,476	15,476	15,476	15,476	0	0	0	0	0	15,476	0	0	0	0	53	03/01/2036	1.A FE .....
..67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV - RMBS		03/01/2023	Paydown .....		11,534	11,534	11,534	11,534	0	0	0	0	0	11,534	0	0	0	0	37	03/01/2046	1.A FE .....
..67756Q-NR-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV - RMBS		03/01/2023	Paydown .....		7,162	7,162	7,162	7,162	0	0	0	0	0	7,162	0	0	0	0	39	03/01/2046	1.A FE .....
..83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG REV - RMB		01/03/2023	Direct .....		15,000	15,000	15,566	15,000	0	0	0	0	0	15,000	0	0	0	0	300	07/01/2037	1.A FE .....
..83712D-IK-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG REV - RMB		01/03/2023	Direct .....		10,000	10,000	10,885	10,000	0	0	0	0	0	10,000	0	0	0	0	200	07/01/2043	1.A FE .....
..83712D-YN-0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG REV - RMB		01/03/2023	Direct .....		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	0	1,105	07/01/2038	1.A FE .....
..83756C-TX-3	SOUTH DAKOTA HSG DEV AUTH - RMBS		02/15/2023	Direct .....		50,000	50,000	53,131	50,039	0	(39)	0	(39)	0	50,000	0	0	0	0	85	05/01/2039	1.A FE .....
..83756C-N2-7	SOUTH DAKOTA HSG DEV AUTH - RMBS		02/15/2023	Direct .....		10,000	10,000	10,618	10,007	0	(7)	0	(7)	0	10,000	0	0	0	0	1	05/01/2053	1.A FE .....
..88045R-B7-6	TENNESSEE HSG DEV AGY - RMBS		02/01/2023	Various .....		384,560	385,000	409,875	389,122	0	(151)	0	(151)	0	388,971	0	(4,411)	(4,411)	7,882	07/01/2045	1.C FE .....	
..880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - RMBS		02/01/2023	Call @ 100.00 .....		55,000	55,000	59,250	56,076	0	(124)	0	(124)	0	55,952	0	(952)	(952)	1,092	07/01/2042	1.B FE .....	
..880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - RMBS		03/01/2023	Direct .....		30,000	30,000	32,523	30,042	0	(42)	0	(42)	0	30,000	0	0	0	0	607	01/01/2042	1.B FE .....
..880461-03-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - RMBS		03/01/2023	Call @ 100.00 .....		50,000	50,000	54,299	51,064	0	(75)	0	(75)	0	50,990	0	(990)	(990)	944	07/01/2050	1.B FE .....	
..88275F-NV-7	TEXAS ST DEPT HSG & CNTY AFFAIRS SINGLE FAMILY RE		01/03/2023	Call @ 100.00 .....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	0	03/01/2046	1.B FE .....

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STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## **SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22			
										11	12	13	14	15										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Contractual Maturity Date	NAIC Designation and SVO Administrative Symbol			
..88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE FAMILY RE		03/01/2023	Paydown		11,597	11,597	11,597	0	0	0	0	0	11,597	0	0	0	0	0	0	09/01/2047	1.B FE		
..88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE FAMILY RE		02/08/2023	JP Morgan		771,644	760,000	844,945	824,692	0	(1,963)	0	(1,963)	0	822,729	0	(51,085)	(51,085)	13,362	03/01/2050	1.B FE			
..88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIFAMILY TAX		03/26/2023	Call @ 100.00		2,732	2,732	2,732	2,732	0	0	0	0	0	2,732	0	0	0	0	0	0	07/01/2037	1.A FE	
..88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIFAMILY TAX		03/26/2023	Call @ 100.00		2,732	2,732	2,732	2,732	0	0	0	0	0	2,732	0	0	0	0	0	0	07/01/2037	1.A FE	
.91743P-4K-1	UTAH HSG CORP - RMBS		03/01/2023	Paydown		11,170	11,170	11,745	11,852	0	(682)	0	(682)	0	11,170	0	0	0	0	0	0	08/21/2044	1.A FE	
.92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		03/01/2023	Paydown		21,919	21,919	21,919	21,911	0	8	0	8	0	21,919	0	0	0	0	0	0	11/25/2039	1.A FE	
.93978T-XF-1	WASHINGTON ST HSG FIN COMMN - RMBS		01/01/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/01/2047	1.A FE	
.97689Q-BZ-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME OWNERSHIP R		03/01/2023	Direct		85,000	85,000	90,746	85,141	0	(141)	0	(141)	0	85,000	0	0	0	0	1,700	09/01/2045	1.C FE		
0909999999. Subtotal - Bonds - U.S. Special Revenues						15,791,040	15,681,291	16,712,138	16,263,238	0	(33,517)	0	(33,517)	0	16,229,721	0	(438,680)	(438,680)	241,114	XXX	XXX			
.00443P-AA-7	ACE 2007-HE2 A1 - RMBS		03/27/2023	Paydown		7,661	7,661	5,846	6,297	0	1,364	0	1,364	0	7,661	0	0	0	0	0	0	12/25/2036	1.A FM	
.03464H-AA-3	ADM'T 225 A1 - CMO/RMBS		03/01/2023	Paydown		23,888	23,888	23,295	23,261	0	627	0	627	0	23,888	0	0	0	0	0	0	05/25/2067	1.A FE	
.038413-AA-8	AOFIT 2020- A - ABS		03/17/2023	Paydown		36,066	36,059	36,060	36,060	0	6	0	6	0	36,066	0	0	0	0	0	0	07/17/2046	1.E FE	
.03880V-AA-8	ARCL0 2019-FL2 A - CMBS	C...	03/15/2023	Paydown		1,052,612	1,052,612	1,052,612	1,052,612	0	0	0	0	0	1,052,612	0	0	0	0	0	0	09/15/2034	1.A FE	
.03880W-AA-6	ARCL0 2020-FL1 A - CMBS	C...	03/15/2023	Paydown		606,820	606,820	606,820	606,820	0	0	0	0	0	606,820	0	0	0	0	0	0	02/15/2035	1.A FE	
.05072L-AA-3	AUDAX 3 A - CDO	C...	01/20/2023	Paydown		59,406	59,406	59,554	59,503	0	(97)	0	(97)	0	59,406	0	0	0	0	0	0	08/21/2030	1.A FE	
.05492Q-AA-4	BDS 2020-FL5 A - CMBS	C...	02/21/2023	Paydown		117,273	117,273	114,708	116,871	0	402	0	402	0	117,273	0	0	0	0	0	0	02/18/2037	1.A FE	
.05530M-AA-7	BCAP 2006-AZ2 A1 - RMBS		03/27/2023	Paydown		10,700	10,005	7,658	10,656	0	44	0	44	0	10,700	0	0	0	0	0	0	01/25/2037	1.A FM	
.059522-AA-0	BAFC 2007-C 6A1 - RMBS		03/20/2023	Paydown		13,880	13,880	11,936	13,378	0	502	0	502	0	13,880	0	0	0	0	0	0	05/20/2047	1.A FM	
.07336F-AA-4	BVIN 2022-INV3 A1 - CMO/RMBS		03/01/2023	Paydown		19,765	19,765	19,437	19,402	0	363	0	363	0	19,765	0	0	0	0	0	0	01/25/2052	1.A F	
.07336L-AB-9	BVIN 2021-INV2 A2 - CMO/RMBS		03/01/2023	Paydown		54,611	54,611	52,504	52,435	0	2,177	0	2,177	0	54,611	0	0	0	0	0	0	06/26/2051	1.A	
.07386Y-AA-4	BSAR 2007-5 3A1 - CMO/RMBS		02/01/2023	Paydown		2,373	2,373	2,422	2,337	0	1	0	1	0	2,373	0	0	0	0	0	0	08/25/2047	1.A FM	
.05659F-AA-6	BRAVO 22NOM1 A1 - CMO/RMBS		03/25/2023	Paydown		26,117	26,117	26,097	25,864	0	253	0	253	0	26,117	0	0	0	0	0	0	03/01/2060	1.A FE	
.11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-1A	C...	03/20/2023	Paydown		33,347	33,347	33,347	33,347	0	0	0	0	0	33,347	0	0	0	0	0	0	02/20/2025	1.FE	
.12510H-AA-8	CAUTO 2020-1 A1 - ABS		03/15/2023	Paydown		593	593	559	566	0	28	0	28	0	593	0	0	0	0	0	0	02/15/2050	1.A FE	
.12510H-AA-4	CAUTO 2020-1 A3 - ABS		03/15/2023	Paydown		890	890	889	889	0	1	0	1	0	890	0	0	0	0	0	0	02/15/2050	1.A FE	
.12510H-AP-5	CAUTO 221 A1 - ABS		03/15/2023	Paydown		30,000	30,000	29,997	29,997	0	3	0	3	0	30,000	0	0	0	0	0	0	03/15/2052	1.A FE	
.12529K-AA-0	CFMT 21GRN1 A - ABS		03/20/2023	Paydown		47,152	47,152	47,152	47,152	0	0	0	0	0	47,152	0	0	0	0	0	0	03/20/2041	1.D FE	
.12529L-AA-8	CFMT 2020-HB4 A - RMBS		03/25/2023	Paydown		260,812	260,812	260,335	260,335	0	477	0	477	0	260,812	0	0	0	0	0	0	02/26/2030	1.A FE	
.12530B-AA-7	CFMT 2021-3 A - CMBS		03/25/2023	Paydown		242,929	242,929	242,929	243,302	0	(373)	0	(373)	0	242,929	0	0	0	0	0	0	02/27/2031	1.A FE	
.12530G-AA-6	CFMT 2022-HB9 A - RMBS		03/25/2023	Paydown		12,403	12,403	11,278	11,367	0	1,036	0	1,036	0	12,403	0	0	0	0	0	0	09/25/2037	1.A FE	
.12530U-AA-0	CFMT 22AB2 A - CMO/RMBS		02/25/2023	Paydown		160	160	152	153	0	7	0	7	0	160	0	0	0	0	0	0	02/26/2052	1.A FE	
.12544D-AG-4	CIHL 2007-14 A7 - CMO/RMBS		02/01/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2037	1.A FM	
.12546Y-AA-9	CHNG 222 A1 - CMO/RMBS		03/01/2023	Paydown		73,518	73,518	73,517	73,367	0	151	0	151	0	73,518	0	0	0	0	0	0	03/25/2067	1.FE	
.12551S-AA-4	CHNG 224 A1 - CMO/RMBS		03/01/2023	Paydown		141,030	141,030	138,197	138,133	0	2,897	0	2,897	0	141,030	0	0	0	0	0	0	1,342	10/25/2057	1.FE
.12566X-AM-0	CMALT 2007-A7 2A3 - CMO/RMBS		03/01/2023	Paydown		1,601	1,601	3,225	1,589	0	11	0	11	0	1,601	0	0	0	0	0	0	07/25/2037	1.A FM	
.12659Y-AA-2	COLT 2022-3 A1 - CMO/RMBS		03/01/2023	Paydown		16,516	16,516	16,516	16,532	0	(16)	0	(16)	0	16,516	0	0	0	0	0	0	101	02/25/2067	1.A FE
.12662Y-AA-7	COLT 226 A1 - CMO/RMBS		03/25/2023	Paydown		13,692	13,692	13,473	13,470	0	222	0	222	0	13,692	0	0	0	0	0	0	02/25/2067	1.A FE	
.12663D-AC-8	CSMC 22NOM5 A1 - CMO/RMBS		03/01/2023	Paydown		16,852	16,852	16,767	16,767	0	84	0	84	0	16,852	0	0	0	0	0	0	136	06/25/2067	1.A FE
.126670-NY-0	CIN 2005-16 2A3 - RMBS		03/30/2023	Paydown		24,770	24,770	1,073	(1,655)	0	24,688	0	24,688	0	23,034	0	1,736	1,736	0	0	0	07/25/2034	1.A FM	
.12669G-R4-5	CIHL 2005-15 A8 - CMO/RMBS		03/01/2023	Paydown		266	266	217	267	0	0	0	0	0	266	0	0	0	0	0	0	08/25/2035	1.A FM	
.14576A-AA-0	CARM 2021 A1 - RMBS		03/15/2023	Paydown		1,250	1,250	1,250	1,250	0	1	0	1	0	1,250	0	0	0	0	0	0	3	12/15/2050	1.A FE
.15137E-BN-2	CECLO 21 AIR - CDO		01/27/2023	Paydown		62,952	62,952	62,952	62,952	0	0	0	0	0	62,952	0	0	0	0	0	0	857	07/29/2030	1.A FE
.15672R-AA-3	CEB 24 A1 - CDO	C...	01/17/2023	Paydown		298,345	298,345	298,345	299,315	0	(970)	0	(970)	0	298,345	0	0	0	0	0	0	4,178	07/15/2030	1.A FE

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## STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol					
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value												
..17030E-AA-5	CHNGE 2022-3 A1 - RMBS		03/01/2023	Paydown		8,975	8,975	8,781	8,777	0	198	0	198	0	8,975	0	0	0	0	0	0	0	0	05/25/2067	1.F FE	
..17030J-AA-4	CHNGE 2022-1 A1 - RMBS		03/01/2023	Paydown		15,563	15,563	15,535	15,535	0	29	0	29	0	15,563	0	0	0	0	0	0	0	0	01/25/2067	1.F FE	
..17307G-4H-8	CMLTI 2006-IIF2 A2C - RMBS		03/01/2023	Paydown		2,654	2,654	0	2,649	0	5	0	5	0	2,654	0	0	0	0	0	0	0	0	03/25/2036	1.A FM	
..17307G-VN-5	CMLTI 2005-IIF2 AFT - RMBS		03/01/2023	Paydown		1,928	1,928	0	1,931	0	(3)	0	(3)	0	1,928	0	0	0	0	0	0	0	0	03/25/2036	1.A FM	
..17309B-AB-3	CMLTI 2006-IIF2 A2C - RMBS		03/01/2023	Paydown		1,774	1,774	(607)	1,771	0	3	0	0	0	1,774	0	0	0	0	0	0	0	0	05/25/2036	1.A FM	
..233046-AN-1	DNKN 211 A2 - RMBS		02/20/2023	Paydown		5,000	5,000	4,501	4,564	0	437	0	437	0	5,000	0	0	0	0	0	0	0	0	11/20/2051	2.B FE	
..25755T-AE-0	DPABS 2015-1 A2 - RMBS		01/25/2023	Paydown		2,500	2,500	2,467	2,471	0	29	0	29	0	2,500	0	0	0	0	0	0	0	0	10/25/2045	2.A FE	
..25755T-AH-3	DPABS 2017-1 A23 - ABS		01/25/2023	Paydown		2,500	2,500	2,440	2,447	0	53	0	53	0	2,500	0	0	0	0	0	0	0	0	07/25/2047	2.A FE	
..25755T-AJ-9	DPABS 2018-1 A21 - RMBS		01/25/2023	Paydown		6,750	6,750	6,286	6,309	0	441	0	441	0	6,750	0	0	0	0	0	0	0	0	07/27/2048	2.A FE	
..25755T-AN-0	DPABS 2021-1 A1 - RMBS		01/25/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	0	0	0	0	04/25/2051	2.A FE	
..26209X-AA-9	HONK 201 A2 - RMBS		01/20/2023	Paydown		2,500	2,500	2,476	2,479	0	21	0	21	0	2,500	0	0	0	0	0	0	0	0	07/20/2050	2.C FE	
..26827E-AC-9	ECAF I A2 - ABS	D.	03/15/2023	Paydown		21,159	21,159	21,159	21,159	0	13,113	7,372	675	8,046	0	21,159	0	0	0	0	0	0	0	0	08/15/2040	5.B FE
..26829C-AZ-0	GLGU 2015-7 AX - CDO		01/20/2023	Paydown		87,500	87,500	87,445	87,505	0	(5)	0	(5)	0	87,500	0	0	0	0	0	0	0	0	04/22/2030	1.A FE	
..26857E-AA-6	ELFI 2019- A - ABS		03/25/2023	Paydown		10,783	10,783	10,781	10,782	0	2	0	2	0	10,783	0	0	0	0	0	0	0	0	03/25/2044	1.A FE	
..28852L-AN-3	ECLO 3 A2R - CDO		01/20/2023	Paydown		14,616	14,616	14,616	14,616	0	0	0	0	0	14,616	0	0	0	0	0	0	0	0	07/22/2030	1.A FE	
..31739P-AA-5	FASST 2235 A1 - CMO/RMBS		03/25/2023	Paydown		18,400	18,400	13,428	12,435	0	5,965	0	5,965	0	18,400	0	0	0	0	0	0	0	0	06/25/2052	1.A PL	
..32010L-AN-4	NIISTR 161R 1BR - CDO		01/25/2023	Paydown		249,997	249,997	249,997	249,978	0	19	0	19	0	249,997	0	0	0	0	0	0	0	0	01/25/2032	1.A FE	
..32051G-EZ-4	FHAMS 2004-A47 1A1 - CMO/RMBS		03/01/2023	Paydown		6,984	6,984	6,936	6,044	0	940	0	940	0	6,984	0	0	0	0	0	0	0	0	02/25/2035	1.A FM	
..32052K-AB-1	FHSI 2006-AR2 2A1 - CMO/RMBS		03/01/2023	Paydown		7,759	11,151	8,612	7,769	0	(10)	0	(10)	0	7,759	0	0	0	0	0	0	0	0	07/25/2036	1.A FM	
..33851H-AA-9	FSMT 2110IN A1 - CMO/RMBS		03/01/2023	Paydown		12,030	12,030	11,214	11,212	0	818	0	818	0	12,030	0	0	0	0	0	0	0	0	05/27/2051	1.A ..	
..33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		03/25/2023	Paydown		22,235	22,235	22,328	22,328	0	(93)	0	(93)	0	22,235	0	0	0	0	0	0	0	0	01/27/2051	1.A ..	
..33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		03/01/2023	Paydown		10,635	10,635	10,366	10,351	0	284	0	284	0	10,635	0	0	0	0	0	0	0	0	09/25/2051	1.A F ..	
..34417R-AB-2	FOCUS 221 A2 - RMBS		01/30/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	0	0	0	0	0	07/30/2052	2.B FE	
..34963V-AA-3	F00 17 A - CDO	C.	01/15/2023	Paydown		18,223	18,223	18,223	18,223	0	0	0	0	0	18,223	0	0	0	0	0	0	0	0	01/25/2030	1.A FE	
..36166V-AA-3	GCI 201 A - ABS	C.	03/18/2023	Paydown		8,413	8,413	7,427	7,427	0	986	0	986	0	8,413	0	0	0	0	0	0	0	0	10/18/2045	1.F FE	
..36166V-AE-5	GCI CREDIT SUISSE A - ABS		03/18/2023	Paydown		19,614	19,614	19,609	19,609	0	5	0	5	0	19,614	0	0	0	0	0	0	0	0	06/18/2046	1.F FE	
..36168I-AA-9	GCAT 22N05 A1 - CMO/RMBS		03/01/2023	Paydown		21,174	21,174	20,505	20,487	0	687	0	687	0	21,174	0	0	0	0	0	0	0	0	02/20/2067	1.A ..	
..36169K-AA-4	GCAT 2022-NQ2 A1 - CMO/RMBS		03/01/2023	Paydown		18,916	18,916	18,828	18,791	0	125	0	125	0	18,916	0	0	0	0	0	0	0	0	02/25/2067	1.A FE	
..36170H-AA-8	GCAT 2022-NQ4 A1 - RMBS		03/01/2023	Paydown		40,669	40,669	40,669	40,688	0	(20)	0	(20)	0	40,669	0	0	0	0	0	0	0	0	08/25/2067	1.A FE	
..361837-AA-5	GARR 151 A1 - CDO		02/27/2023	Paydown		135,702	135,667	134,957	134,957	0	746	0	746	0	135,702	0	0	0	0	0	0	0	0	09/21/2029	1.A FE	
..361856-DX-2	GMACI 2004-H55 A5 - RMBS		03/01/2023	Paydown		7,635	7,635	7,635	7,635	0	567	0	567	0	7,635	0	0	0	0	0	0	0	0	09/25/2034	1.A FM	
..362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS		03/01/2023	Paydown		29,967	29,967	29,891	29,881	0	78	0	78	0	29,967	0	0	0	0	0	0	0	0	01/25/2036	1.A FM	
..362341-FN-4	GSR 2005-AR1 3A5 - CMO/RMBS		03/01/2023	Paydown		2,098	2,098	1,865	1,865	0	1	0	1	0	2,098	0	0	0	0	0	0	0	0	07/25/2035	1.A FM	
..362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		02/01/2023	Paydown		.89	.89	0	0	0	0	0	0	0	.89	0	0	0	0	0	0	0	0	11/25/2035	1.A FM	
..362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		03/01/2023	Paydown		1,689	1,689	1,689	1,689	0	1,615	0	1,615	0	1,689	0	0	0	0	0	0	0	0	11/25/2035	1.A FM	
..36778W-AA-6	GCSP 51 A - CMO/RMBS		03/25/2023	Paydown		2,235	2,235	2,211	2,237	0	(3)	0	(3)	0	2,235	0	0	0	0	0	0	0	0	09/25/2034	1.A FM	
..36909L-AA-2	GSTNE 19FL2 A - CDO/CMBs	C.	03/15/2023	Paydown		213,808	213,808	213,942	213,832	0	(23)	0	(23)	0	213,808	0	0	0	0	0	0	0	0	09		

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22			
										11	12	13	14	15										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's 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	NAIC Designation and SVO Administrative Symbol				
.46637V-AA-3	JPTEP A - CMO/RMBS		03/01/2023	Paydown		8,716	8,678	8,681	0	.34	0	.34	0	8,716	0	0	0	0	.48	09/17/2042	1.A FE			
.46639A-AA-7	JPTEP 2012-5 A - CMO/RMBS		03/01/2023	Paydown		7,662	7,662	7,398	0	.264	0	.264	0	7,662	0	0	0	0	.23	12/27/2042	1.A FE			
.46654C-AE-5	JPMIT 2021-INV7 A2A - CMO/RMBS		03/01/2023	Paydown		134,341	134,341	128,946	0	.5,528	0	.5,528	0	134,341	0	0	0	0	.614	02/26/2052	1.A			
.46654D-AD-5	JPMIT 21INV4 A2 - CMO/RMBS		03/25/2023	Paydown		14,051	21,255	17,258	0	.7,829	0	(3,188)	0	14,051	0	0	0	0	.111	01/25/2052	1.A			
.46656A-AA-5	JPMIT 2022-DCS1 A1 - CMO/RMBS		03/25/2023	Paydown		22,223	22,223	20,622	0	.1,594	0	.1,594	0	22,223	0	0	0	0	.152	01/25/2063	1.A FE			
.47760Q-AC-7	JIMIT 2022-1 A21 - RMBS		01/30/2023	Paydown		12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	0	.127	04/30/2052	2.B FE			
.50209T-AA-8	LMREC 2019-CRE3 A - CMBS		03/24/2023	Paydown		300,965	300,965	300,965	0	0	0	0	0	300,965	0	0	0	0	.4,083	12/24/2035	1.A FE			
.525221-EM-5	LXS 2005-7N A1A - RMBS		03/27/2023	Paydown		8,017	8,017	6,478	0	.1,539	0	.1,539	0	8,017	0	0	0	0	.40	12/25/2035	1.A FM			
.55284P-AC-9	MFRA 22NOM1 A1 - CMO/RMBS		03/25/2023	Paydown		39,580	39,581	39,580	0	(.27)	0	(.27)	0	39,580	0	0	0	0	.228	12/26/2066	1.A FE			
.55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		03/25/2023	Paydown		28,300	28,300	28,026	0	.237	0	.237	0	28,300	0	0	0	0	.215	04/25/2066	1.A FE			
.55285Q-AA-0	MFRA 22NOM2 A1 - RMBS		03/25/2023	Paydown		21,313	21,313	20,849	0	.429	0	.429	0	21,313	0	0	0	0	.138	05/25/2067	1.A FE			
.585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		03/25/2023	Paydown		32,635	32,635	32,308	0	.355	0	.355	0	32,635	0	0	0	0	.153	03/25/2052	1.A			
.58549J-AK-0	MELLO 22INV2 A4 - CMO/RMBS		03/01/2023	Paydown		29,137	29,137	28,722	0	.439	0	.439	0	29,137	0	0	0	0	.175	04/25/2052	1.A			
.58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		03/27/2023	Paydown		22,837	22,837	22,081	0	.769	0	.769	0	22,837	0	0	0	0	.103	12/25/2051	1.A			
.61751D-AE-4	MSI 2006-17X5 A3A - RMBS		03/01/2023	Paydown		4,865	4,865	1,460	0	.4,856	0	9	0	4,865	0	0	0	0	.11	10/25/2046	1.A FM			
.61754P-AA-2	MSM 2007-8X5 A1 - RMBS		03/01/2023	Paydown		5,244	5,244	2,912	0	.5,236	0	8	0	5,244	0	0	0	0	.14	04/25/2037	1.A FM			
.61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		03/01/2023	Paydown		20,501	20,501	19,982	0	.548	0	.548	0	20,501	0	0	0	0	.73	05/25/2051	1.A			
.61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		03/01/2023	Paydown		19,692	19,692	19,908	0	(.184)	0	(.184)	0	19,692	0	0	0	0	.82	08/25/2051	1.A			
.62937A-AF-0	NPRL 2021-1 A1 - ABS		03/19/2023	Paydown		4,804	4,804	4,801	0	.2	0	.2	0	4,804	0	0	0	0	.22	03/20/2051	1.FE			
.62955W-AA-2	NZES 21FTN2 A - ABS		03/25/2023	Paydown		35,231	35,231	35,230	0	0	0	0	0	35,231	0	0	0	0	.188	05/25/2026	2.C FE			
.64830Y-AC-1	NZES 21FTN1 A - CMO/RMBS		03/27/2023	Paydown		37,125	37,125	37,125	0	0	0	0	0	37,125	0	0	0	0	.341	03/25/2026	2.C FE			
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022-INV1 - CM										45,834	45,834	36,051	0	9,833	0	9,833	0	45,834	0	0	0	252	03/25/2052	1.A
.65130P-AW-0	NEIFI 2016-1 A2R - CDO	C...	01/20/2023	Paydown		56,866	56,866	56,866	0	.1	0	.1	0	.56,866	0	0	0	0	.550	04/20/2028	1.A FE			
.65535A-AA-2	NHeli 2006-1F1 A1 - RMBS		03/30/2023	Paydown		1,072	1,072	317	0	(1,099)	0	1,070	0	1,070	0	(28)	0	1,100	0	2	10/25/2036	1.A FM		
.65535V-SJ-8	NAA 2006-AP1 A2 - RMBS		03/01/2023	Paydown		6,345	6,345	2,614	0	.2	0	.2	0	6,345	0	0	0	0	.18	01/25/2036	1.A FM			
.670855-AA-3	OBX 23NQM1 A1 - CMO/RMBS		03/25/2023	Paydown		42,949	42,949	42,948	0	.1	0	.1	0	42,949	0	0	0	0	.558	11/27/2062	1.A FE			
.67448E-AA-6	OBX 22INV4 A1 - CMO/RMBS		03/25/2023	Paydown		10,274	10,274	9,585	0	.688	0	.688	0	10,274	0	0	0	0	.65	06/25/2052	1.A			
.67448X-AA-4	OBX 2021-3J A1 - CMO/RMBS		03/01/2023	Paydown		23,075	23,075	23,346	0	(.271)	0	(.271)	0	23,075	0	0	0	0	.96	10/25/2051	1.A			
.69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		03/01/2023	Paydown		4,318	4,318	4,318	0	(.51)	0	(.51)	0	4,318	0	0	0	0	.25	10/25/2049	1.A			
.69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		03/01/2023	Paydown		2,795	2,795	2,836	0	(.26)	0	(.26)	0	2,795	0	0	0	0	.14	11/26/2049	1.A			
.69506Y-SC-4	PACIFIC WESTERN BANK		03/22/2023	GOLDMAN		960,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	(640,000)	(640,000)	20,656	05/01/2031	2.A PL				
.69546M-AA-5	PAID 221 A - ABS		03/15/2023	Paydown		256,354	256,354	256,354	0	0	0	0	0	256,354	0	0	0	0	.867	10/15/2029	1.G FE			
.69547M-AA-4	PAID 223 A - ABS		03/15/2023	Paydown		147,604	147,604	147,604	0	0	0	0	0	147,604	0	0	0	0	.1,394	03/15/2030	1.G FE			
.70163Q-AE-8	PARLI 2R AR - CDO	C...	01/20/2023	Paydown		5,585	5,585	5,585	0	0	0	0	0	5,585	0	0	0	0	.78	10/20/2031	1.A FE			
.72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C...	03/15/2023	Paydown		6,980	6,980	6,980	0	0	0	0	0	6,980	0	0	0	0	.45	06/15/2044	2.C FE			
.74331C-AA-6	PROG 2020-SFR1 A - RMBS		02/01/2023	Paydown		6,884	6,884	6,884	0	.2	0	.2	0	6,884	0	0	0	0	.20	04/17/2037	1.A FE			
.743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS		03/01/2023	Paydown		3,719	3,719	3,770	0	(.51)	0	(.51)	0	3,719	0	0	0	0	.24	02/25/2050	1.A			
.74387M-AA-7	PFMT 21J1 A1 - CMO/RMBS		03/01/2023	Paydown		41,538	41,538	41,791	0	(.218)	0	(.218)	0	41,538	0	0	0	0	.168	10/25/2051	1.A			
.749357-AA-7	RKCT 191 A1 - CMO/RMBS		03/01/2023	Paydown		.709	.709	.722	0	(.13)	0	(.13)	0	.709	0	0	0	0	.4	09/27/2049	1.A			
.749384-AA-1	RKCT 2021-5 A1 - CMO/RMBS		03/01/2023	Paydown		25,024	25,024	24,986	0	.37	0	.37	0	25,024	0	0	0	0	.104	11/25/2051	1.A			
.74938F-AA-6	RKCT 2021-1 A1 - CMO/RMBS		03/01/2023	Paydown		20,524	20,524	20,111	0	.441	0	.441	0	20,524	0	0	0	0	.96	01/25/2052	1.A			
.74938W-AB-7	RKCT 222 A2 - CMO/RMBS		03/25/2023	Paydown		17,876	17,876	16,890	0	.987	0	.987	0	17,876	0	0	0	0	.72	03/25/2052	1.A			
.74939K-AA-4	RKCT 2021-6 A1 - CMO/RMBS		03/25/2023	Paydown		17,565	17,565	17,346	0	.245	0	.245	0	17,565	0	0	0	0	.75	12/26/2051	1.A			
.74969T-AA-8	RB1T 2021-HB1 A - RMBS		03/25/2023	Paydown		111,544	111,543	111,544	0	(.1)	0	(.1)	0	111,544	0	0	0	0	.150	11/25/2031	1.A FE			
.74981C-AA-9	RUN 22NQ11 A1 - CMO/RMBS		03/25/2023	Paydown		11,367	11,367	11,277	0	.106	0	.106	0	11,367	0	0	0	0	.80	01/25/2070	1.A FE			
.75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS		03/01/2023	Paydown		20,450	20,450	25,284	0	.36	0	.36	0	20,450	0	0	0	0	.238	07/25/2037	1.A FM			

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## **SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	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	NAIC Designation and SVO Administrative Symbol			
.75156W-AD-5	RAMP 2006-RS4 A4 - RMBS		03/27/2023	Paydown			.43,994	.43,994	.37,326	.43,504	.0	.491	.0	.491	.0	.0	.0	.0	.0	.349	07/25/2036	1.A FM	
.75575J-AA-3	RCMT 2020-FL4 A - CMBS		01/25/2023	Paydown			17,325	17,325	17,325	17,325	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	02/26/2035	1.A FE	
.76110V-QL-5	RFMS2 2004-HS1 A16 - RMBS		03/01/2023	Paydown			0	0	0	0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/25/2034	1.A FM	
.761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		03/01/2023	Paydown			1,929	3,089	2,611	1,925	.0	.4	.0	.4	.0	.0	.0	.0	.0	.0	08/25/2035	1.A FM	
.761118-UQ-9	RALI 2006-GS2 1A9 - CMO/RMBS		03/01/2023	Paydown			0	0	0	0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	02/25/2036	1.A FM	
.761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		03/01/2023	Paydown			4,007	4,632	.67	3,981	.0	.27	.0	.27	.0	.0	.0	.0	.0	.0	02/25/2036	2.C FM	
.81742L-AA-4	SEQ1 1 A - CDO	C.	01/15/2023	Paydown			44,002	44,002	44,002	0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/15/2031	1.A FE	
.81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		03/01/2023	Paydown			.936	.936	.956	.962	.0	(25)	.0	(25)	.0	.936	.0	.0	.0	.0	11/25/2049	1.A	
.81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		03/01/2023	Paydown			20,203	20,203	20,701	20,542	.0	(339)	.0	(339)	.0	20,203	.0	.0	.0	.0	09/25/2050	1.A	
.81748T-AA-1	SEMT 217 A1 - CMO/RMBS		03/01/2023	Paydown			14,244	14,244	14,393	14,372	.0	(128)	.0	(128)	.0	14,244	.0	.0	.0	.0	11/25/2051	1.A	
.81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		03/01/2023	Paydown			8,857	8,857	8,633	8,621	.0	236	.0	236	.0	8,857	.0	.0	.0	.0	02/26/2052	1.A	
.85022W-AP-9	SCFT 2020-A A - ABS		03/25/2023	Paydown			32,050	32,050	32,048	0	.1	0	.0	.1	0	32,050	.0	.0	.0	.0	09/26/2037	1.A FE	
.863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		03/01/2023	Paydown			72,239	54,636	43,606	72,239	.0	.4	.0	.4	.0	72,239	.0	.0	.0	.0	199	07/25/2035	1.A FM
.863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS		03/01/2023	Paydown			1,388	1,388	1,222	1,386	.0	.2	.0	.2	.0	1,388	.0	.0	.0	.0	10	08/25/2035	1.A FM
.863587-AE-1	SAIL 2006-3 A5 - RMBS		03/27/2023	Paydown			19,086	19,086	16,462	18,392	.0	.695	.0	.695	.0	19,086	.0	.0	.0	.0	32	06/25/2036	1.A FM
.863588-RX-2	SASC 2001-SB1 A5 - RMBS		03/01/2023	Paydown			4,646	4,646	4,352	4,647	.0	(1)	.0	(1)	.0	4,646	.0	.0	.0	.0	24	08/25/2031	1.A FM
.863638-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		03/27/2023	Paydown			300,132	300,132	283,625	285,144	.0	14,989	.0	14,989	.0	300,132	.0	.0	.0	.0	1,960	05/25/2047	1.E FE
.872225-AD-9	TBW 2006-5 A3 - RMBS		03/01/2023	Paydown			56,948	56,948	48,961	49,368	.0	7,580	.0	7,580	.0	56,948	.0	.0	.0	.0	269	11/25/2036	1.A FM
.872227-AK-9	TBW 2007-2 A6A - RMBS		03/01/2023	Paydown			37,522	37,522	15,342	37,436	.0	.86	.0	.86	.0	37,522	.0	.0	.0	.0	95	07/25/2037	1.A FM
.87267C-AA-6	TRP 211 A - ABS		03/17/2023	Paydown			13,152	12,547	12,564	0	.588	.0	.588	.0	13,152	.0	.0	.0	.0	49	06/19/2051	1.F FE	
.87342R-AC-8	BELL 2016-1 A23 - RMBS		02/25/2023	Paydown			2,500	2,500	2,461	2,467	.0	.33	.0	.33	.0	2,500	.0	.0	.0	.0	31	05/25/2046	2.B FE
.87342R-AG-9	BELL 2021-1 A21 - RMBS		02/25/2023	Paydown			5,375	5,375	4,478	4,499	.0	876	.0	876	.0	5,375	.0	.0	.0	.0	26	08/25/2051	2.B FE
.87342R-AH-7	BELL 2021-1 A22 - RMBS		02/25/2023	Paydown			3,750	3,750	3,224	3,263	.0	487	.0	487	.0	3,750	.0	.0	.0	.0	22	08/25/2051	2.B FE
.88156E-AB-2	TMTS 2006-17AB1 A1 - RMBS		03/27/2023	Paydown			11,189	11,189	9,551	11,157	.0	.33	.0	.33	.0	11,189	.0	.0	.0	.0	86	01/25/2038	1.A FM
.89609M-AA-7	TRIBUTE RAIL LLC - ABS		03/17/2023	Paydown			5,116	5,116	4,799	4,807	.0	310	.0	310	.0	5,116	.0	.0	.0	.0	40	05/17/2052	1.F FE
.89656C-AA-1	TRL 2010-1 NTS - ABS		03/16/2023	Paydown			41,571	41,571	43,780	43,124	.0	(1,553)	.0	(1,553)	.0	41,571	.0	.0	.0	.0	400	10/16/2040	1.F FE
.89822P-AA-1	TFINS 201 A1 - CDO		01/15/2023	Paydown			5,893	5,893	5,893	5,893	.0	0	.0	0	.0	5,893	.0	.0	.0	.0	49	04/16/2040	1.C FE
.90354T-AC-3	UIMM 2021-INV2 A3 - CMO/RMBS		03/01/2023	Paydown			24,018	24,018	23,283	23,255	.0	.763	.0	.763	.0	24,018	.0	.0	.0	.0	108	09/25/2051	1.A
.90355R-AC-6	UIMM-21INV3-A3 - CMO/RMBS		03/01/2023	Paydown			31,079	31,079	30,103	30,065	.0	1,013	.0	1,013	.0	31,079	.0	.0	.0	.0	126	11/25/2051	1.A
.92259K-AA-8	VCC 224 A - CMBS		03/01/2023	Paydown			32,264	32,264	32,257	0	.8	.0	.8	.0	32,264	.0	.0	.0	.0	303	08/25/2052	1.A FE	
.92259T-AA-9	VCC 211 A1 - ABS		03/25/2023	Paydown			43,112	43,112	43,108	43,106	.0	.5	.0	.5	.0	43,112	.0	.0	.0	.0	96	05/25/2051	1.A FE
.92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		03/01/2023	Paydown			25,882	25,882	25,319	25,372	.0	.509	.0	.509	.0	25,882	.0	.0	.0	.0	92	11/26/2066	1.A FE
.92538N-AA-5	VERUS 224 A1 - CMO/RMBS		03/25/2023	Paydown			20,102	20,102	20,102	20,112	.0	(9)	.0	(9)	.0	20,102	.0	.0	.0	.0	167	04/25/2067	1.A FE
.92538H-AA-9	VERUS 2022-3 A1 - CMO/RMBS		03/01/2023	Paydown			38,939	38,939	38,837	38,805	.0	133	.0	133	.0	38,939	.0	.0	.0	.0	249	02/25/2067	1.A FE
.929227-AT-0	WAMU 2003-34 2A1 - CMO/RMBS		03/01/2023	Paydown			1,441	1,441	1,446	1,443	.0	(2)	.0	(2)	.0	1,441	.0	.0	.0	.0	13	06/25/2033	1.A FM
.92909G-AG-8	WAMU 2007-1H5 2A5 - CMO/RMBS		03/01/2023	Paydown			15,795	16,206	12,553	15,750	.0	.45	.0	.45	.0	15,795	.0	.0	.0	.0	79	05/25/2037	1.A FM
.93934F-KP-6	WIMALT 2006-1 3A2 - CMO/RMBS		03/01/2023	Paydown			(4,555)	812	814	(4,556)	.0	2	.0	2	.0	(4,555)	.0	.0	.0	.0	8	02/25/2036	1.A FM
.94984D-AC-8	WIFMBS 2006-AR13 A3 - CMO/RMBS		03/01/2023	Paydown			1,343	1,343	1,490	1,387	.0	112	.0	112	.0	1,343	.0	.0	.0	.0	10	09/25/2036	1.A FM
.95002K-AA-1	WIFMBS 2020-1 A1 - CMO/RMBS		03/01/2023	Paydown			4,908	4,908	4,966	4,911	.0	(3)	.0	(3)	.0	4,908	.0	.0	.0	.0	25	12/27/2049	1.A
.95003H-AA-7	WIFMBS 221 A1 - CMBS		03/25/2023	Paydown			24,197	24,197	23,736	23,741	.0	.456	.0	.456	.0	24,197	.0	.0	.0	.0	99	08/25/2051	1.A
.95058X-AA-8	WEN 2018-1 A22 - RMBS		03/15/2023	Paydown			2,500	2,500	2,246	2,254	.0	246	.0	246	.0	2,500	.0	.0	.0	.0	24	03/16/2048	2.B FE
.95058X-AG-3	WEN 2019-1 A21 - RMBS		03/15/2023	Paydown			2,500	2,500	2,500	2,500	.0	0	.0	0	.0	2,500	.0	.0	.0	.0	24	06/15/2049	2.B FE
.957638-AD-1	WESTERN ALLIANCE BANCORP		03/28/2023	GOLDMAN			660,000	1,000,000	1,000,000	1,000,000	.0	0	.0	0	.0	1,000,000	0	(340,000)	(340,000)	8,750	06/15/2031	2.B FE	
.96034J-AA-4	WESTR 221 A - RMBS		03/20/2023	Paydown			64,855	64,855	64,790	64,720	.0	135	.0	135	.0	64,855	0	0	0	0	190	08/20/2036	1.A FE
.97064G-AA-1	WESTF 2021-A A - ABS		03/15/2023	Paydown			16,373	16,373	16,372	16,372	.0	1	.0	1	.0	16,373	0	0	0	0	94	05/15/2041	1.F FE
.974153-AB-4	WISTOP 201 A2 - RMBS		03/05/2023	Paydown			2,500	2,500	2,247	2,270	.0	230	.0	230	.0	2,500	0	0	0	0	18	12/05/2050	2.B FE

## STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.99920M-AA-0	ZAXBY 211 A2 - ABS	.....	01/30/2023	Paydown	5,000	5,000	4,630	2,500	0	370	0	370	0	0	5,000	0	0	0	0	0	40	07/31/2051	2.B FE ....
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					9,086,719	10,070,993	9,799,592	9,895,918	7,589	98,463	0	106,052	0	10,063,884	0	(977,164)	(977,164)	86,888	XXX	XXX			
2509999997. Total - Bonds - Part 4					24,877,760	25,752,284	26,511,730	26,159,156	7,589	64,946	0	72,535	0	26,293,604	0	(1,415,845)	(1,415,845)	328,002	XXX	XXX			
2509999998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
2509999999. Total - Bonds					24,877,760	25,752,284	26,511,730	26,159,156	7,589	64,946	0	72,535	0	26,293,604	0	(1,415,845)	(1,415,845)	328,002	XXX	XXX			
.369604-B0-5   GENERAL ELECTRIC CO					0.00	738,000	745,380	731,543	6,458	0	0	6,458	0	738,000	0	0	0	0	0	14,945	.....	3.A FE ....	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					738,000	XXX	745,380	731,543	6,458	0	0	6,458	0	738,000	0	0	0	0	0	14,945	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4					738,000	XXX	745,380	731,543	6,458	0	0	6,458	0	738,000	0	0	0	0	0	14,945	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4509999999. Total - Preferred Stocks					738,000	XXX	745,380	731,543	6,458	0	0	6,458	0	738,000	0	0	0	0	0	14,945	XXX	XXX	
5989999997. Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
5989999999. Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					738,000	XXX	745,380	731,543	6,458	0	0	6,458	0	738,000	0	0	0	0	0	14,945	XXX	XXX	
6009999999 - Totals					25,615,760	XXX	27,257,110	26,890,698	14,046	64,946	0	78,992	0	27,031,604	0	(1,415,845)	(1,415,845)	342,947	XXX	XXX			

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

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

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

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

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

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

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

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

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

## STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

**SCHEDULE E - PART 1 - CASH**

## Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Mabrey Bank .....	Tulsa, Oklahoma .....	0.600	0	0	19,272,268	17,901,837	18,658,617	XXX.
PNC Bank .....	Pittsburgh, Pennsylvania ..	1.800	0	0	9,392,329	10,847,979	10,303,771	XXX.
The Bank of New York Mellon ..	New York, New York .....	2.200	0	0	5,703	153,777	5,111	XXX.
Cash Held With Securities On Deposit .....	SD...	0.000	0	0	2,750	2,750	2,750	XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	28,673,050	28,906,343	28,970,249	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	28,673,050	28,906,343	28,970,249	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	28,673,050	28,906,343	28,970,249	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

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

### Show Investments Owned End of Current Quarter



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2023 OF THE MID-CONTINENT CASUALTY COMPANY

## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended MARCH 31, 2023

NAIC Group Code 0084

NAIC Company Code 23418

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

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$ .....456,991	\$ .....335,445	\$ .....(14,672)

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

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

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

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