



QUARTERLY STATEMENT

As of June 30, 2012
of the Condition and Affairs of the

Loyal American Life Insurance Company

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period)	NAIC Company Code..... 65722	Employer's ID Number..... 63-0343428
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... May 18, 1955	Commenced Business..... July 4, 1955	
Statutory Home Office	301 East Fourth Street..... Cincinnati OH 45202 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	11200 Lakeline Blvd., Suite 100..... Austin TX 78717 <i>(Street and Number) (City or Town, State and Zip Code)</i>	(512)451-2224 <i>(Area Code) (Telephone Number)</i>
Mail Address	11200 Lakeline Blvd., Suite 100..... Austin TX 78717 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	11200 Lakeline Blvd., Suite 100..... Austin TX 78717 <i>(Street and Number) (City or Town, State and Zip Code)</i>	(512)451-2224 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Jesse Navarrete <i>(Name)</i> austinfirpt@gafri.com <i>(E-Mail Address)</i>	512-807-4801 <i>(Area Code) (Telephone Number) (Extension)</i> (512) 467-1399 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Bradley Allen Wolfram	President	2. Brenda Weigilia Hardison	Secretary
3. Byron Keith Buescher	Treasurer	4. James Monroe Garvin III #	Appointed Actuary

OTHER

John Paul Gruber	Vice President & Secretary	Mylott White Nyhart	Sr. Vice President
Christopher Patrick Miliano	Vice President	Thomas Edward Mischell	Assisntant Treasurer
Mark Francis Muething	Executive Vice President	Paul Adolph Severt	Chief Financial Officer
Tracy Eugene Maples	Chief Actuary	David Lawrence Chambers	Vice President
Michael Kenneth Brown #	Vice President	Terry Jon Simpson #	Vice President

DIRECTORS OR TRUSTEES

Bradley Allen Wolfram	Stephen Craig Lindner	Christopher Patrick Miliano	Mark Francis Muething
Paul Adolph Severt			

State of..... Texas
County of..... Williamson

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.

_____ (Signature) Bradley Allen Wolfram _____ 1. (Printed Name) President _____ (Title)	_____ (Signature) Brenda Weigilia Hardison _____ 2. (Printed Name) Secretary _____ (Title)	_____ (Signature) Byron Keith Buescher _____ 3. (Printed Name) Treasurer _____ (Title)
--	---	---

Subscribed and sworn to before me

This _____ day of August, 2012

a. Is this an original filing? Yes [X] No []

b. If no: 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

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.....	378,874,755		378,874,755	387,381,174
2. Stocks:				
2.1 Preferred stocks.....			.0	
2.2 Common stocks.....	14,499,596		14,499,596	16,748,695
3. Mortgage loans on real estate:				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			.0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$.....(4,268,101)), cash equivalents (\$.....0) and short-term investments (\$.....13,171,089).....	8,902,988		8,902,988	195,647
6. Contract loans (including \$.....0 premium notes).....	17,583,401		17,583,401	18,128,986
7. Derivatives.....			.0	
8. Other invested assets.....			.0	
9. Receivables for securities.....			.0	32,702
10. Securities lending reinvested collateral assets.....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	419,860,740	.0	419,860,740	422,487,204
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	4,348,810		4,348,810	4,465,240
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	(550,709)	55,497	(606,206)	(643,533)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,300,812		1,300,812	1,105,880
15.3 Accrued retrospective premiums.....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	2,002,775	121,859	1,880,916	1,756,045
16.2 Funds held by or deposited with reinsured companies.....			.0	
16.3 Other amounts receivable under reinsurance contracts.....	940,949		940,949	1,178,120
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			.0	
18.2 Net deferred tax asset.....	12,729,000	4,254,000	8,475,000	8,027,000
19. Guaranty funds receivable or on deposit.....	496,661		496,661	522,379
20. Electronic data processing equipment and software.....			.0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....	219,520		219,520	29,310
24. Health care (\$.....0) and other amounts receivable.....	1,665,103	1,665,103	.0	
25. Aggregate write-ins for other than invested assets.....	236,537	236,537	.0	.0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	443,250,198	6,332,996	436,917,202	438,927,645
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	443,250,198	6,332,996	436,917,202	438,927,645

DETAILS OF WRITE-INS

1101.....			.0	
1102.....			.0	
1103.....			.0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.0	.0	.0	.0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	.0	.0	.0	.0
2501. Other Receivables and Prepaid Expenses.....	126,920	126,920	.0	
2502. Disallowed IMR.....	109,617	109,617	.0	
2503.....			.0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	.0	.0	.0	.0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	236,537	236,537	.0	.0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....26,037,977 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	214,556,103	222,238,520
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	18,971,479	19,119,979
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	13,367,072	13,418,246
4. Contract claims:		
4.1 Life.....	4,141,533	3,476,412
4.2 Accident and health.....	9,498,450	8,892,643
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	30,000	40,000
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....869,210 accident and health premiums.....	897,946	1,229,805
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....1,813,977 ceded.....	1,813,977	1,768,929
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....	839,969	770,491
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	474,871	451,138
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,072,444	1,278,292
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	2,246,890	548,579
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	507,398	522,037
17. Amounts withheld or retained by company as agent or trustee.....	13,630	60,707
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		19,093
19. Remittances and items not allocated.....	673,696	703,044
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	1,733,196	1,178,762
24.02 Reinsurance in unauthorized companies.....		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....	119,135,301	120,842,629
24.04 Payable to parent, subsidiaries and affiliates.....	121,406	222,496
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....	1,015,246	
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,715,091	1,338,510
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	392,825,698	398,120,312
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	392,825,698	398,120,312
29. Common capital stock.....	5,640,000	5,640,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	28,085,611	27,937,739
34. Aggregate write-ins for special surplus funds.....	0	2,682,565
35. Unassigned funds (surplus).....	10,365,893	4,547,029
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	38,451,504	35,167,333
38. Totals of Lines 29, 30 and 37.....	44,091,504	40,807,333
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	436,917,202	438,927,645

DETAILS OF WRITE-INS

2501. Escheat.....	1,422,591	1,078,510
2502. Deferred Lease Liability.....	292,500	260,000
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,715,091	1,338,510
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. SSAP 10R Additional Surplus.....		2,660,000
3402. Subsidiary SSAP 10R Additional Surplus.....		22,565
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	2,682,565

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	55,564,715	51,468,138	103,290,042
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	11,783,009	12,437,167	24,262,766
4. Amortization of Interest Maintenance Reserve (IMR).....	174,787	122,957	310,083
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	2,675,044	3,622,251	6,261,735
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	708,104	184,582	652,669
9. Totals (Lines 1 to 8.3).....	70,905,659	67,835,095	134,777,295
10. Death benefits.....	828,006	934,303	1,786,789
11. Matured endowments (excluding guaranteed annual pure endowments).....	3,567	5,291	8,173
12. Annuity benefits.....	3,796,076	4,624,941	7,736,500
13. Disability benefits and benefits under accident and health contracts.....	38,388,959	37,228,313	71,823,164
14. Coupons, guaranteed annual pure endowments and similar benefits.....	23,415	622	1,167
15. Surrender benefits and withdrawals for life contracts.....	8,585,381	11,484,213	20,603,132
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	124,403	97,680	400,939
18. Payments on supplementary contracts with life contingencies.....	34,745	38,523	74,565
19. Increase in aggregate reserves for life and accident and health contracts.....	(7,830,917)	(10,794,462)	(18,589,971)
20. Totals (Lines 10 to 19).....	43,953,635	43,619,424	83,844,458
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	11,145,681	11,090,572	21,987,004
22. Commissions and expense allowances on reinsurance assumed.....	1,312	22,921	1,560
23. General insurance expenses.....	5,891,719	6,120,239	12,257,028
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	1,641,475	1,448,369	3,019,974
25. Increase in loading on deferred and uncollected premiums.....	43,653	2,362	(83,727)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	3,067,539	3,083,353	6,962,624
28. Totals (Lines 20 to 27).....	65,745,014	65,387,240	127,988,921
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	5,160,645	2,447,855	6,788,374
30. Dividends to policyholders.....	7,111	20,147	36,575
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	5,153,534	2,427,708	6,751,799
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	3,105,074	923,544	3,231,574
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	2,048,460	1,504,164	3,520,225
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....8,405 (excluding taxes of \$.....275,833 transferred to the IMR).....	(58,174)	(585,649)	(692,460)
35. Net income (Line 33 plus Line 34).....	1,990,286	918,515	2,827,765
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	40,807,333	37,883,946	37,883,946
37. Net income (Line 35).....	1,990,286	918,515	2,827,765
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....129,666.....	(6,113)	546,526	77,560
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	1,220,666	67,733	851,566
41. Change in nonadmitted assets.....	2,661,099	1,082,758	267,586
42. Change in liability for reinsurance in unauthorized companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	(554,434)	(88,682)	91,599
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....	147,872	89,491	
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(129,776)	(1,161,382)	(1,418,638)
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(2,045,429)	(949,133)	225,949
54. Net change in capital and surplus (Lines 37 through 53).....	3,284,171	505,826	2,923,387
55. Capital and surplus as of statement date (Lines 36 + 54).....	44,091,504	38,389,772	40,807,333
DETAILS OF WRITE-INS			
08.301. Interest on Agents Balances.....	117,330	169,217	302,294
08.302. Express Script Rebates.....	6,320	14,735	28,631
08.303. Other Miscellaneous Income.....	24,700	630	1,265
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	559,754	0	320,479
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	708,104	184,582	652,669
2701. Interest on Debt.....	3,066,338	3,080,374	6,959,592
2702. Penalties.....	1,198	2,979	3,032
2703. Other Expenses.....	3		
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	3,067,539	3,083,353	6,962,624
5301. SSAP 10R Additional Surplus.....	(2,660,000)	(949,000)	255,000
5302. Subsidiary SSAP 10R Additional Surplus.....	(22,565)	(133)	(29,051)
5303. GALAC Contribution to GALAC Holding.....	637,136		
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(2,045,429)	(949,133)	225,949

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	55,007,234	51,179,610	101,874,112
2. Net investment income.....	11,190,543	11,592,307	22,847,179
3. Miscellaneous income.....	3,253,374	2,734,942	5,441,357
4. Total (Lines 1 through 3).....	69,451,151	65,506,859	130,162,648
5. Benefit and loss related payments.....	50,280,847	52,184,580	98,718,000
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	21,462,360	22,011,240	43,461,413
8. Dividends paid to policyholders.....	17,111	20,147	30,666
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	1,691,000	(28,000)	2,702,550
10. Total (Lines 5 through 9).....	73,451,318	74,187,967	144,912,629
11. Net cash from operations (Line 4 minus Line 10).....	(4,000,167)	(8,681,108)	(14,749,981)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	19,520,496	17,556,341	37,515,594
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	1,047,948		
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	20,568,444	17,556,341	37,515,594
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	4,957,802	6,146,794	29,675,840
13.2 Stocks.....	2,404,000		
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....		0	
13.6 Miscellaneous applications.....			32,702
13.7 Total investments acquired (Lines 13.1 to 13.6).....	7,361,802	6,146,794	29,708,542
14. Net increase (decrease) in contract loans and premium notes.....	(545,585)	(457,975)	(545,457)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	13,752,226	11,867,522	8,352,509
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	915,884		
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(175,577)	(348,627)	(453,199)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(1,785,025)	1,765,181	1,427,182
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(1,044,718)	1,416,554	973,983
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	8,707,341	4,602,968	(5,423,489)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	195,647	5,619,136	5,619,136
19.2 End of period (Line 18 plus Line 19.1).....	8,902,988	10,222,103	195,647
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Return of capital from subsidiary paid with investment securities.....	4,623,661		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	3,832,572	4,108,455	7,383,087
3. Ordinary individual annuities.....	81,155	468,644	736,874
4. Credit life (group and individual).....			
5. Group life insurance.....	53,611	58,894	107,436
6. Group annuities.....			
7. A&H - group.....	1,028,848	399,903	879,297
8. A&H - credit (group and individual).....			
9. A&H - other.....	60,324,497	55,720,011	112,794,407
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	65,320,683	60,755,907	121,901,101
12. Deposit-type contracts.....		103,872	181,650
13. Total.....	65,320,683	60,859,779	122,082,751

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

a. Accounting Practices and Procedures

The financial statements of Loyal American Life Insurance Company ("LALIC" or "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 determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures* manual, ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Ohio.

Note 2 - Accounting Changes and Corrections of Errors

On August 31, 2011, the NAIC issued Statement of Statutory Accounting Principles No. 101, Income Taxes – A Replacement of SSAP No. 10R and SSAP No. 10. The Company adopted SSAP No. 101, effective January 1, 2012.

There was no impact on total assets, liabilities or net income as a result of adopting SSAP No. 101.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

- D. (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 original purchase assumptions are accounted for on a prospective basis.
- (2) The Company does not currently hold any securities with an other-than-temporary ("OTTI") impairment where there is an intent to sell or an inability or lack of intent to hold the securities for a sufficient period of time necessary to recover the amortized cost basis of the securities.
- (3) The following table shows each security with a credit-related other-than-temporary ("OTTI") impairment charge recognized:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value	Date Reported
47232DAK8	14,188	11,421	2,767	11,421	10,516	3/31/12
47232VAJ1	18,920	12,035	6,885	12,035	21,182	3/31/12
47232VCN0	58,105	52,338	5,767	52,338	21,212	3/31/12
47232VGK2	107,523	73,172	34,351	73,172	95,660	3/31/12

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

<u>Less than 12 months</u>		<u>12 months or more</u>	
<u>Fair Value</u>	<u>Unrealized Loss</u>	<u>Fair Value</u>	<u>Unrealized Loss</u>
\$ 2,514,680	\$ 22,313	\$ 16,622,684	\$ 1,994,063

- (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 June 30, 2012. The Company has the intent to hold such securities until they recover in value or mature.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

On March 1, 2012, the Company contributed Great American Life Assurance Company's ("GALAC") stock to GALAC Holding Company in preparation to sell GALAC under the terms of a purchase agreement with Presidential Life Insurance Company. On March 20, 2012 and March 27, 2012, the Company received return of capital payments from GALAC Holding in the amounts of \$5,303,602 and \$88,071, respectively, comprised of securities and cash.

On June 21 and 29, 2012, the Company made cash contributions to GALAC Holding in the amounts of \$2,350,000 and 54,000, respectively.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

Not applicable.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. The Company was not involved in any wash sale transactions in 2012.

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

Not applicable.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

NOTES TO FINANCIAL STATEMENTS**Note 20 - Fair Value**

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	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
All other bonds	\$ -	\$ -	\$ 20	\$ 20
Non affiliated common stock	3,402,405	-	-	3,402,405
Total assets accounted for at fair value	\$ 3,402,405	\$ -	\$ 20	\$ 3,402,425

2. Fair Value Measurements in (Level3) of Fair Value Hierarchy

	Balance	Transfers	Balance
	December 31, 2011	To/From Cost Basis	June 30, 2012
All other bonds	\$ 20	\$ -	\$ 20

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

No significant change.

C. The fair value, statement value and fair value level in which they are included of all financial instruments for which it is practicable to estimate fair value (excluding cash and equivalents) is presented below:

Description	Total Fair Value	Statement Value	Fair Value		
			Level 1	Level 2	Level 3
Assets:					
Bonds:					
U.S. Government and government agencies	\$ 11,972,560	\$ 11,029,572	\$ 6,542,314	\$ 5,430,249	\$ -
States, municipalities and political subdivisions	56,934,550	49,705,821	-	56,934,550	-
Residential MBS	60,502,821	57,678,352	-	56,768,221	3,734,600
Commercial MBS	51,599,890	46,525,401	-	51,599,890	-
All other bonds	237,782,724	213,935,609	-	237,701,410	1,031,123
Total Bonds	418,792,545	378,874,755	6,542,312	407,455,851	4,794,382
Non affiliated common stock	3,402,405	3,402,754	3,402,405	-	-
Financial assets	\$ 422,194,950	\$ 382,277,509	\$ 9,944,717	\$ 407,455,851	\$ 4,794,382

D. It is not practicable to estimate the fair values of policy loans as they have no stated maturity. Policy loans are fully collateralized by the cash surrender values of the underlying insurance policies. Carrying value of policy loans at June 30, 2012 is \$17,583,401 with interest rates ranging from 4.5% to 8%.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

Management has evaluated the financial statements for subsequent events through August 10, 2012, the date financial statements were available to be issued. On May 10, 2012, Great American Financial Resources, Inc. and certain of its subsidiaries, including American Retirement Life Insurance Company ("ARLIC"), Central Reserve Life Insurance Company ("CRLIC"), Continental General Insurance Company ("CGIC"), Great American Life Insurance Company ("GALIC"), Loyal American Life Insurance Company ("LALIC"), Provident American Life & Health Insurance Company ("PALHIC"), United Benefit Life Insurance Company ("UBLIC") and United Teacher Associates Insurance Company ("UTAIC") entered into an agreement (the "Agreement") to sell their Medicare supplement and other supplemental health insurance policies to Cigna Health and Life Insurance Company ("Cigna"). Pursuant to the Agreement, Cigna will acquire all of the outstanding common stock of ARLIC, CRLIC, LALIC, PALHIC and UBLIC (collectively, the "Targets"). Immediately prior to the sale, the Targets will reinsure any life or annuity business they hold to GALIC and GALIC, CGIC and UTAIC will reinsure all Medicare supplement and other supplemental health policies they hold into LALIC. The sale and reinsurance transactions are subject to regulatory approval and are expected to be completed either late in the third or early in the fourth quarter of 2012. CGIC and UTAIC have agreed to continue writing Medicare supplement and other supplemental health business for up to two years following completion of these transactions, with all business written during that period being reinsured by LALIC.

NOTES TO FINANCIAL STATEMENTS

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2011 were \$10,746,042. As of June 30, 2012, \$7,562,049 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,541,200 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on medicare supplement and cancer expense lines of insurance. Therefore, there has been a \$1,642,793 favorable prior year development since December 31, 2011 to June 30, 2012. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

Not applicable.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

Not applicable.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

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

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

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
If yes, complete the Schedule Y-Part 1 - Organizational chart.

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

4.2 If yes, provide name of 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 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. 12/31/2011.....

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. 12/31/2006.....

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). 1/25/2008.....

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

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

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

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

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 No

8.4 If the 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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

13. Amount of real estate and mortgages held in short-term investments: \$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

	1 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.....	\$13,766,185	\$11,096,742
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).....	\$13,766,185	\$11,096,742
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
If no, attach a description with this statement.

16. 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

16.1 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
The Bank of New York Mellon	One Wall Street, New York, NY 10286

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes No

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

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

16.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A	American Money Management Corporation	301 East Fourth Street, Cincinnati, OH 45202

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes No

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	Amount	
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$	
1.12 Residential mortgages.....	\$	
1.13 Commercial mortgages.....	\$	
1.14 Total mortgages in good standing.....	\$0	
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....	\$	
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....	\$	
1.32 Residential mortgages.....	\$	
1.33 Commercial mortgages.....	\$	
1.34 Total mortgages with interest overdue more than three months.....	\$0	
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....	\$	
1.42 Residential mortgages.....	\$	
1.43 Commercial mortgages.....	\$	
1.44 Total mortgages in process of foreclosure.....	\$0	
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$0	
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....	\$	
1.62 Residential mortgages.....	\$	
1.63 Commercial mortgages.....	\$	
1.64 Total mortgages foreclosed and transferred to real estate.....	\$0	
2. Operating Percentages:		
2.1 A&H loss percent.....	.....	70.8
2.2 A&H cost containment percent.....	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....	27.4
3.1 Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$	
3.3 Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
------------------------------	------------------------------	------------------------	------------------------	-------------------------------	--------------------------------------	---

NONE

Loyal American Life Insurance Company SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1	Active Status	Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama.....	AL	L	339,949		1,756,131		2,096,080	
2. Alaska.....	AK	L	994		3,007		4,001	
3. Arizona.....	AZ	L	16,919		245,382		262,301	
4. Arkansas.....	AR	L	114,021		381,113		495,134	
5. California.....	CA	L	63,555		392,534		456,089	
6. Colorado.....	CO	L	9,280		360,279		369,559	
7. Connecticut.....	CT	L	2,935		21,350		24,285	
8. Delaware.....	DE	L	17,786		3,805		21,591	
9. District of Columbia.....	DC	L	4,680		5,076		9,756	
10. Florida.....	FL	L	406,882	56,202	499,338		962,422	
11. Georgia.....	GA	L	157,721	542	570,126		728,389	
12. Hawaii.....	HI	L	9,055		57,558		66,613	
13. Idaho.....	ID	L	1,396		514,053		515,449	
14. Illinois.....	IL	L	77,220		4,544,708		4,621,928	
15. Indiana.....	IN	L	140,779		2,758,831		2,899,610	
16. Iowa.....	IA	L	8,348		2,389,178		2,397,526	
17. Kansas.....	KS	L	27,638		2,356,254		2,383,892	
18. Kentucky.....	KY	L	23,845		961,497		985,342	
19. Louisiana.....	LA	L	147,837		1,077,859		1,225,696	
20. Maine.....	ME	L	39,301		103,678		142,979	
21. Maryland.....	MD	L	39,789		91,467		131,256	
22. Massachusetts.....	MA	L	43,536		18,657		62,193	
23. Michigan.....	MI	L	36,716		3,033,646		3,070,362	
24. Minnesota.....	MN	L	18,008		152,165		170,173	
25. Mississippi.....	MS	L	154,188		2,831,218		2,985,406	
26. Missouri.....	MO	L	67,100		1,628,881		1,695,981	
27. Montana.....	MT	L	815		793,330		794,145	
28. Nebraska.....	NE	L	14,051		1,488,723		1,502,774	
29. Nevada.....	NV	L	8,948		41,640		50,588	
30. New Hampshire.....	NH	L	7,986		6,522		14,508	
31. New Jersey.....	NJ	L	50,121		6,663		56,784	
32. New Mexico.....	NM	L	7,214		272,991		280,205	
33. New York.....	NY	N	12,107		10,143		22,250	
34. North Carolina.....	NC	L	357,930	920	3,737,017		4,095,867	
35. North Dakota.....	ND	L	919		33,092		34,011	
36. Ohio.....	OH	L	91,751		1,807,198		1,898,949	
37. Oklahoma.....	OK	L	53,525		1,527,152		1,580,677	
38. Oregon.....	OR	L	10,068		1,410,678		1,420,746	
39. Pennsylvania.....	PA	L	38,663	21,770	467,186		527,619	
40. Rhode Island.....	RI	L	16,257		9,511		25,768	
41. South Carolina.....	SC	L	147,187		3,633,107		3,780,294	
42. South Dakota.....	SD	L	11,738		841,134		852,872	
43. Tennessee.....	TN	L	218,677	10	1,344,470		1,563,157	
44. Texas.....	TX	L	197,348		15,302,621		15,499,969	
45. Utah.....	UT	L	10,777		301,750		312,527	
46. Vermont.....	VT	L	69,008		18,471		87,479	
47. Virginia.....	VA	L	91,348	275	265,659		357,282	
48. Washington.....	WA	L	713		23,315		24,028	
49. West Virginia.....	WV	L	75,993	100	398,443		474,536	
50. Wisconsin.....	WI	L	7,403		336,400		343,803	
51. Wyoming.....	WY	L	1,627		141,489		143,116	
52. American Samoa.....	AS	N					0	
53. Guam.....	GU	N	1,397				1,397	
54. Puerto Rico.....	PR	N	6,608		50		6,658	
55. US Virgin Islands.....	VI	L	7,918	1,336	313		9,567	
56. Northern Mariana Islands.....	MP	N					0	
57. Canada.....	CN	N	84				84	
58. Aggregate Other Alien.....	OT	XXX	124,708	0	308		125,016	0
59. Subtotal.....	(a).....	51	3,612,367	81,155	60,977,167	0	64,670,689	0
90. Reporting entity contributions for employee benefit plans.....	XXX						0	
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX						0	
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX		38,740		10,828		49,568	
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95. Totals (Direct Business).....	XXX		3,651,107	81,155	60,987,995	0	64,720,257	0
96. Plus Reinsurance Assumed.....	XXX		17,980		5,793		23,773	
97. Totals (All Business).....	XXX		3,669,087	81,155	60,993,788	0	64,744,030	0
98. Less Reinsurance Ceded.....	XXX		479,071	42,943	6,968,835		7,490,849	
99. Totals (All Business) less Reinsurance Ceded.....	XXX		3,190,016	38,212	54,024,953	0	57,253,181	0

DETAILS OF WRITE-INS

5801. Other Alien.....	XXX		124,708		308		125,016	
5802.	XXX						0	
5803.	XXX						0	
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX		124,708	0	308	0	125,016	0
9401.	XXX						0	
9402.	XXX						0	
9403.	XXX						0	
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

**Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart**

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
MidMarket Capital Partners, LLC (51%)	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BM		
Hangar Acquisition Corp.	OH	31-1446308	
PLLS, Ltd.	WA	91-1508643	
Lease & Loan Insurance Services Limited	GB		
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Risico Management Corporation	DE	31-1262960	
Atlas Building Company, LLC	OH	27-4521779	
Dixie Terminal Corporation	OH	31-0823725	
Flextech Holding Co., Inc.	OH	31-1733037	
GAI Holding Bermuda Ltd.	BM	98-0606803	
GAI Indemnity, Ltd. #	GB	98-0556144	
Marketform Group Limited (71.6%)	GB		
Marketform Holdings Limited	GB		
Caduceus Underwriting Limited	GB		
Lavenham Underwriting Limited #	GB	98-0412245	
Marketform Limited	GB		
Gabinete Marketform SL	ES		
Marketform Australia Pty Limited	AU		
Studio Marketform SRL	IT		
Marketform Management Services Limited	GB		
Marketform Managing Agency Limited	GB		
Sampford Underwriting Limited #	GB	98-0431601	
Marketform Trust Company Limited	GB		

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Holding Company, Inc.	OH	31-1475936	
Great American Financial Statutory Trust IV	CT	58-646032	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL		
GALIC - Stoneleigh, LLC	FL	45-3829557	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	IL	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Loyal American Holding Corporation	OH	20-3568924	
Loyal American Life Insurance Company *	OH	63-0343428	65722
American Retirement Life Insurance Company *	OH	59-2760189	88366
GALAC Holding Company	OH	45-4121852	
Great American Life Assurance Company *	OH	95-2496321	62200
United Teacher Associates, Ltd. ^	TX	74-2180806	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Central Reserve Life Insurance Company *	OH	34-0970995	61727
Provident American Life & Health Insurance Company *	OH	23-1335885	67903
United Benefit Life Insurance Company *	OH	75-2305400	65269
Ceres Administrators, L.L.C.	DE	34-1880408	
Ceres Sales, LLC	DE	34-1947043	
Ceres Sales of Ohio, LLC	OH	34-1970892	
HealthMark Sales, LLC	DE	34-1920479	
Continental General Corporation	NE	47-0717079	
Continental General Insurance Company *	OH	47-0463747	71404
Continental Print & Photo Co.	NE	47-0562685	
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	NV	27-2354685	
Livestock Market Enhancement Risk Retention Group * ^	NV	27-4395897	14084
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
Great American International Insurance Limited *	IE		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Premier International Insurance Company *	TC	98-0627464	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

**Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart**

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation (80%)	OH	59-2840291	
Brothers Le Pavillon, LLC	DE	20-5173494	
Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
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 Claims Services, Inc.	DE	31-1228726	
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
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
Key Largo Group, Inc.	FL	59-1263251	
National Interstate Corporation (52.4%)	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd.	KY	98-0191335	
Hudson Management Group, Ltd.	VI	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Group, Inc.	DE	43-1415856	
TransProtection Service Company	MO	43-1254631	
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BM		
Safety Claims and Litigation Services, LLC	MT	20-5546054	
Penn Central U.K. Limited	GB		
Insurance (GB) Limited *	GB		
Pinecrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. ^	CN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
Strategic Comp Holdings, L.L.C.	LA	72-1331800	
Strategic Comp Services, L.L.C.	LA	36-4517754	
Strategic Comp, L.L.C.	LA	32-0050970	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
Superior NWVN of Ohio, Inc.	OH	31-1737792	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer

@ Company affiliated but not owned

Participant in Lloyd's Syndicate 2468

Subsidiaries 100% owned by respective parent unless otherwise stated

^ Total percentage owned by respective parent and other affiliated companies

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
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
			31-1544320		000094470	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	51.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							GAI Insurance Company, Ltd.	BM	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508643				PLLS, Ltd.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	
			31-1262960				Risiko Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			27-4521779				Atlas Building Company, LLC	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

Q13

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
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			31-0823725..				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1733037..				Flextech Holding Co., Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0606803..				GAI Holding Bermuda Ltd.....	BM.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0556144..				GAI Indemnity, Ltd.....	GB.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Group Limited.....	GB.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...71.800	American Financial Group, Inc.....	
							Marketform Holdings Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Caduceus Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0412245..				Lavenham Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Gabinete Marketform SL.....	ES.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Australia Pty Limited.....	AU.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Studio Marketform SRL.....	IT.....	NIA.....	Marketform Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Management Services Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Managing Agency Limited.....	GB.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0431601..				Sampford Underwriting Limited.....	GB.....	IA.....	Marketform Holdings Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Marketform Trust Company Limited.....	GB.....	NIA.....	Marketform Group Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			06-1356481..				Great American Financial Resources, Inc.....	DE.....	UIP.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1....
			31-1475936..				AAG Holding Company, Inc.....	OH.....	UIP.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			58-646032..				Great American Financial Statutory Trust IV.....	CT.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	63312..	13-1935920..				Great American Life Insurance Company.....	OH.....	IA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-2969767..				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2....
			26-4391696..				Aerielle, LLC.....	DE.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...62.500	American Financial Group, Inc.....	2....
0084..	American Financial Group, Inc...	93661..	31-1021738..				Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-4078277..				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
			27-0513333..				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	
			20-1246122..				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	
			45-3988240..				FT Liquidation, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-4604276..				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-5565693..				GALIC - Sorrento, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2....
			45-3829557..				GALIC - Stoneleigh, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1391777..				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	
			45-1144095..				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...65.000	American Financial Group, Inc.....	2....
			26-3260520..				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	67083..	45-0252531..				Manhattan National Life Insurance Company.....	IL.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			52-2179330..				Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-3568924..				Loyal American Holding Corporation.....	OH.....	UDP.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	

Q13.1

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
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084..	American Financial Group, Inc...	65722...	63-0343428..				Loyal American Life Insurance Company.....	OH.....		Loyal American Holding Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	88366...	59-2760189..				American Retirement Life Insurance Company.....	OH.....	DS.....	Loyal American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-4121852..				GALAC Holding Company.....	OH.....	DS.....	Loyal American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	62200...	95-2496321..				Great American Life Assurance Company.....	OH.....	DS.....	Loyal American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			74-2180806..				United Teacher Associates, Ltd.....	TX.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	1....
0084..	American Financial Group, Inc...	63479...	58-0869673..				United Teacher Associates Insurance Company.....	TX.....	IA.....	United Teacher Associates, Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1422717..				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1017531..				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	61727...	34-0970995..				Central Reserve Life Insurance Company.....	OH.....	IA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	67903...	23-1335885..				Provident American Life & Health Insurance Company.....	OH.....	IA.....	Central Reserve Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	65269...	75-2305400..				United Benefit Life Insurance Company.....	OH.....	IA.....	Provident American Life & Health Insurance Company....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1880408..				Ceres Administrators, L.L.C.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1947043..				Ceres Sales, LLC.....	DE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1970892..				Ceres Sales of Ohio, LLC.....	OH.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1920479..				HealthMark Sales, LLC.....	DE.....	NIA.....	Ceres Sales, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			47-0717079..				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	71404...	47-0463747..				Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			47-0562685..				Continental Print & Photo Co.....	NE.....	NIA.....	Continental General Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1947042..				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1395344..				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			42-1575938..				Great American Holding, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-3062314..				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-4110027..				Unites States Commodities Producers LLC.....	MT.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	14084...	27-4395897..				Livestock Market Enhancement Risk Retention Group.....	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	...1.000	American Financial Group, Inc.....	2....
			27-2354685..				United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	...75.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	14084...	27-4395897..				Livestock Market Enhancement Risk Retention Group.....	NV.....	IA.....	United States Livestock Producers, LLC.....	Ownership.....	...99.000	American Financial Group, Inc.....	2....
0084..	American Financial Group, Inc...	35351...	31-0912199..				American Empire Surplus Lines Insurance Company.....	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	37990...	31-0973761..				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-1671722..				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Great American International Insurance Limited.....	IE.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	23418...	73-0556513..				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	15380...	73-1406844..				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	13794...	38-3803661..				Mid-Continent Excess and Surplus Insurance Company.....	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			30-0571535..				Mid-Continent Specialty Insurance Services, Inc.....	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	23426...	73-0773259..				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0627464..				Premier International Insurance Company.....	TC.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	

Q13.2

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
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084..	American Financial Group, Inc...	16691...	31-0501234..				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-2969767..				Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2....
			26-4391696..				Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...37.500	American Financial Group, Inc.....	2....
			31-1463075..				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-2840291..				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...80.000	American Financial Group, Inc.....	
			20-5173494..				Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-5173589..				Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			25-1754638..				Brothers Pennsylvania Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-2840294..				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-4498054..				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	1....
			31-1277904..				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0589001..				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1341668..				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Financidora de Primas Condor, S.A. de C.V.....	MX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	...99.000	American Financial Group, Inc.....	
			39-1404033..				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			13-3628555..				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	3....
			31-1753938..				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1765544..				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							GAI Warranty Company of Canada Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			45-5565693..				GALIC - Sorrento, LLC.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2....
			45-1144095..				GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...35.000	American Financial Group, Inc.....	2....
			61-1329718..				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			74-2693636..				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	26832..	95-1542353..				Great American Alliance Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	26344..	15-6020948..				Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	39896..	61-0983091..				Great American Casualty Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1228726..				Great American Claims Services, Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	10646..	36-4079497..				Great American Contemporary Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	37532..	31-0954439..				Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	41858..	31-1036473..				Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1652643..				Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	22136..	13-5539046..				Great American Insurance Company of New York.....	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	38024..	31-0974853..				Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....		American Financial Group, Inc.....	4....
			31-1073664..				Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	

Q13.3

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
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084..	American Financial Group, Inc...	38580..	31-0856644..				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1288778..				Great American Protection Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0918893..				Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	31135..	31-1209419..				Great American Security Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	33723..	31-1237970..				Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			59-1263251..				Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607394..		000130110	NASDAQ	National Interstate Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...52.400	American Financial Group, Inc.....	
			34-1899058..				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1548235..				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			98-0191335..				Hudson Indemnity, Ltd.....	KY.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			66-0660039..				Hudson Management Group, Ltd.....	VI.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			34-1607396..				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			36-4670968..				Commercial For Hire Transportation Purchasing Group.....	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	32620..	34-1607395..				National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	11051..	99-0345306..				National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	41106..	95-3623282..				Triumpher Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1415856..				Vanliner Group, Inc.....	DE.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			43-1254631..				TransProtection Service Company.....	MO.....	NIA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
0084..	American Financial Group, Inc...	21172..	86-0114294..				Vanliner Insurance Company.....	MO.....	IA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Vanliner Reinsurance Limited.....	BM.....	IA.....	Vanliner Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			20-5546054..				Safety Claims and Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Penn Central U.K. Limited.....	GB.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Insurance (GB) Limited.....	GB.....	IA.....	Penn Central U.K. Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			27-2226948..				Pinecrest Place LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			871,850,814..				PLLS Canada Insurance Brokers Inc.....	CN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...49.000	American Financial Group, Inc.....	
			31-1293064..				Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			72-1331800..				Strategic Comp Holdings, L.L.C.....	LA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			36-4517754..				Strategic Comp Services, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			32-0050970..				Strategic Comp, L.L.C.....	LA.....	NIA.....	Strategic Comp Holdings, L.L.C.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0686194..				One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0883227..				Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1737792..				Superior NWN of Ohio, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-1119320..				TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
			31-0728327..				Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	
							Lease & Loan Insurance Services Limited.....	GB.....	NIA.....	PLLS, Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	

Q13.4

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
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*

Asteris	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the 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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

Bar Code:



Statement as of June 30, 2012 of the **Loyal American Life Insurance Company**
Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Hannover Experience Refund.....	559,754		320,479
08.397. Summary of remaining write-ins for Line 8.3.....	559,754	0	320,479

Loyal American Life Insurance Company
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.....	0	
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 end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

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.....	0	
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 points 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).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

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.....	0	
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 depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

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.....	404,129,868	410,913,989
2. Cost of bonds and stocks acquired.....	11,985,463	29,675,840
3. Accrual of discount.....	953,823	2,046,098
4. Unrealized valuation increase (decrease).....	738,610	(438,925)
5. Total gain (loss) on disposals.....	788,094	780,242
6. Deduct consideration for bonds and stocks disposed of.....	24,912,171	37,515,594
7. Deduct amortization of premium.....	259,566	662,458
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	49,770	669,325
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	393,374,351	404,129,868
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	393,374,351	404,129,868

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	283,476,263	27,060,726	29,847,162	(2,620,004)	283,476,263	278,069,823		275,815,182
2. Class 2 (a).....	99,041,870		1,992,028	987,108	99,041,870	98,036,950		93,674,084
3. Class 3 (a).....	12,943,259		1,215,253	2,063,613	12,943,259	13,791,619		17,966,522
4. Class 4 (a).....	782,588		124,771	(1,847)	782,588	655,970		2,403,358
5. Class 5 (a).....	1,427,054			(6,156)	1,427,054	1,420,898		552,941
6. Class 6 (a).....	70,661			(77)	70,661	70,584		72,891
7. Total Bonds.....	397,741,695	27,060,726	33,179,214	422,637	397,741,695	392,045,844	.0	390,484,978
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	.0	.0	.0	.0	.0	.0	.0	.0
15. Total Bonds and Preferred Stock.....	397,741,695	27,060,726	33,179,214	422,637	397,741,695	392,045,844	.0	390,484,978

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....13,171,089; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	13,171,089	XXX	13,171,089	1,228	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,103,804	9,682,111
2. Cost of short-term investments acquired.....	50,693,515	113,524,113
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	40,626,230	120,102,420
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,171,089	3,103,804
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	13,171,089	3,103,804

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

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 or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....		..04/12/2012	J. P. MORGAN SECURITIES.....		.....1,929,809	.....1,985,655	.....5,985	1Z.....
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		..06/28/2012	RBC DOMINION.....		.....1,012,933	.....942,949	.....2,313	1AM.....
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....		..06/30/2012	PRIOR PERIOD ADJUSTMENT.....		.....(486)	.....(8,971)	.....(5)	1FM.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....2,942,256	.....2,919,633	.....8,293	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....2,942,256	.....2,919,633	.....8,293	.....XXX.....
8399999.	Total - Bonds.....					.....2,942,256	.....2,919,633	.....8,293	.....XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
38989# 10 1	GREAT AMERICAN LIFE ASSURANCE CO.....		..06/28/2012	CAPITAL CONTRIBUTION.....		.....2,404,000	.....XXX.....		K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					.....2,404,000	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....2,404,000	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....2,404,000	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....2,404,000	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....5,346,256	.....XXX.....	.....8,293	.....XXX.....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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/Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36218V G4 9	GNSF 233419 PT 9.50 09/15/2017		04/15/2012	MBS Paydown 0.00771985		9	9	9	9				0		9			0	0	09/15/2017	1
36218V G4 9	GNSF 233419 PT 9.50 09/15/2017		05/15/2012	MBS Paydown 0.007628		9	9	9	9				0		9			0	0	09/15/2017	1
36218V G4 9	GNSF 233419 PT 9.50 09/15/2017		06/15/2012	MBS Paydown 0.00753539		9	9	9	9				0		9			0	0	09/15/2017	1
649085 AA 5	NEW VALEY GEN II 5.72 05/01/20		05/01/2012	Sinking Fund Redemption 100.0		178,480	178,480	184,595	181,444		(198)		(198)		178,480			0	4,972	05/01/2020	1FE
83162C FF 5	SBAP 1994-20D 1 7.70 04/01/2014		04/01/2012	MBS Paydown 0.011561769		1,564	1,564	1,564	1,564				0		1,564			0	0	04/01/2014	1
83162C GJ 6	SBAP 1995-20K 1 6.65 11/01/2015		05/01/2012	MBS Paydown 0.031862835		45,149	45,149	45,057	45,138		10		10		45,149			0	1,501	11/01/2015	1
0599999	Total - Bonds - U.S. Government					225,221	225,221	231,243	228,174	0	(188)	0	(188)	0	225,221	0	0	0	6,535	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		04/15/2012	MBS Paydown 0.00159528		41	41	41	41		(0)		(0)		41			0	1	11/15/2019	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		05/15/2012	MBS Paydown 0.00157139		12	12	12	12		(0)		(0)		12			0	1	11/15/2019	1
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		06/15/2012	MBS Paydown 0.00155076		10	10	10	10		(0)		(0)		10			0	0	11/15/2019	1
31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020		04/25/2012	MBS Paydown 0.01617459		70	70	70	70		(0)		(0)		70			0	2	09/25/2020	1
31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020		05/25/2012	MBS Paydown 0.0159756		80	80	80	80		(0)		(0)		80			0	3	09/25/2020	1
31358E 3Z 3	FNR 90-111 XSEQ 8.75 9/25/2020		06/25/2012	MBS Paydown 0.01415598		728	728	734	731		(7)		(7)		728			0	32	09/25/2020	1
31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020		04/25/2012	MBS Paydown 0.00601736		362	362	310	343		1		1		362			0	7	08/25/2020	1
31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020		05/25/2012	MBS Paydown 0.00595796		119	119	102	112		1		1		119			0	3	08/25/2020	1
31358E D8 2	FNR 90-93G PAC 5.50 8/25/2020		06/25/2012	MBS Paydown 0.00584434		227	227	194	215		2		2		227			0	6	08/25/2020	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		04/25/2012	MBS Paydown 0.0598656		1,303	1,303	1,262	1,274		2		2		1,303			0	28	06/25/2021	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		05/25/2012	MBS Paydown 0.05925235		1,227	1,227	1,188	1,200		2		2		1,227			0	33	06/25/2021	1
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		06/25/2012	MBS Paydown 0.05858004		1,345	1,345	1,303	1,315		3		3		1,345			0	44	06/25/2021	1
31358H HV 0	FNR 91-85 ZX 8.00 6/25/21		04/25/2012	MBS Paydown 0.02715833		1,035	1,035	1,009	1,018		8		8		1,035			0	28	06/25/2021	1
31358H HV 0	FNR 91-85 ZX 8.00 6/25/21		05/25/2012	MBS Paydown 0.02662876		530	530	516	521		1		1		530			0	18	06/25/2021	1
31358H HV 0	FNR 91-85 ZX 8.00 6/25/21		06/25/2012	MBS Paydown 0.02604245		586	586	571	576		3		3		586			0	23	06/25/2021	1
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021		04/25/2012	MBS Paydown 0.03563674		256	256	256	255		(0)		(0)		256			0	8	07/25/2021	1
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021		05/25/2012	MBS Paydown 0.03479535		538	538	538	538		(2)		(2)		538			0	20	07/25/2021	1
31358H JM 8	FNR 91-76 ZX 9.00 7/25/2021		06/25/2012	MBS Paydown 0.03452229		175	175	175	174				0		175			0	8	07/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		04/25/2012	MBS Paydown 0.04788493		524	524	518	519		0		0		524			0	12	11/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		05/25/2012	MBS Paydown 0.04746978		519	519	513	514		0		0		519			0	15	11/25/2021	1
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		06/25/2012	MBS Paydown 0.04654537		1,156	1,156	1,143	1,145		3		3		1,156			0	40	11/25/2021	1
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022		04/25/2012	MBS Paydown 0.06412103		1,678	1,678	1,678	1,676		(6)		(6)		1,678			0	50	06/25/2022	1
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022		05/25/2012	MBS Paydown 0.05929019		3,850	3,850	3,850	3,844		(14)		(14)		3,850			0	144	06/25/2022	1
31358N ZD 7	FNR 1992-79 ZX 9.00 6/25/2022		06/25/2012	MBS Paydown 0.0586312		525	525	525	524		0		0		525			0	24	06/25/2022	1
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018		04/25/2012	MBS Paydown 0.0189513		259	259	257	257		0		0		259			0	9	02/25/2018	1
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018		05/25/2012	MBS Paydown 0.0125196		3,216	3,216	3,191	3,193		3		3		3,216			0	135	02/25/2018	1
313602 AZ 7	FNR 1988-2 Z XSEQ 10.10 2/25/2018		06/25/2012	MBS Paydown 0.01208834		216	216	214	214		1		1		216			0	11	02/25/2018	1

QE05

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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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/Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032		04/25/2012	MBS Paydown 0.20042552		82,927	82,927	84,559	108,466		(681)		(681)		82,927			0	1,520	01/25/2032	1
31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032		05/25/2012	MBS Paydown 0.178709		108,583	108,583	110,720	142,023		(902)		(902)		108,583			0	2,488	01/25/2032	1
31392J 5B 1	FNR 2003-23 PG PAC 5.50 1/25/2032		06/25/2012	MBS Paydown 0.1576402		105,344	105,344	107,418	137,787		(844)		(844)		105,344			0	2,897	01/25/2032	1
31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031		04/25/2012	MBS Paydown 0.47422529		155,428	155,428	157,759	156,109		(1,087)		(1,087)		155,428			0	2,850	12/25/2031	1
31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031		05/25/2012	MBS Paydown 0.38802543		172,400	172,400	174,986	173,156		(1,105)		(1,105)		172,400			0	3,951	12/25/2031	1
31393B 5U 5	FNR 2003-53 JM PAC 5.50 12/25/2031		06/25/2012	MBS Paydown 0.30679885		162,453	162,453	164,890	163,166		(913)		(913)		162,453			0	4,467	12/25/2031	1
31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033		04/15/2012	MBS Paydown 0.60373612		85,043	85,043	87,435	86,272		(1,379)		(1,379)		85,043			0	1,559	03/15/2033	1
31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033		05/15/2012	MBS Paydown 0.56466734		117,206	117,206	120,503	118,900		(1,889)		(1,889)		117,206			0	2,686	03/15/2033	1
31395A ET 8	FHR 2808 BD PAC 5.50 3/15/2033		06/15/2012	MBS Paydown 0.53564914		87,055	87,055	89,503	88,313		(1,391)		(1,391)		87,055			0	2,394	03/15/2033	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					1,097,024	1,097,023	1,118,035	1,194,565	0	(10,187)	0	(10,187)	0	1,097,023	0	0	0	25,519	XXX	XXX

Bonds - Industrial and Miscellaneous

006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		04/20/2012	MBS Paydown 0.98160919		3,284	3,284	3,284	3,284				0	3,284			0	60	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		05/20/2012	MBS Paydown 0.979967153		3,284	3,284	3,284	3,284				0	3,284			0	74	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		06/20/2012	MBS Paydown 0.978325115		3,284	3,284	3,284	3,284				0	3,284			0	89	12/20/2040	1FE
03939R AB 6	ARCH WESTERN FIN 6.75 07/01/2013		05/16/2012	Cash Tender 97.25		1,002,500	1,000,000	1,000,000	1,000,121		2,379		2,379	1,002,500			0	59,056	07/01/2013	3FE
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13		04/15/2012	Sinking Fund Redemption 100.0		124,771	124,771	123,952	124,685		31		31	124,771			0	4,601	04/15/2013	4AM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		04/27/2012	MBS Paydown 0.52573088		19,451	19,451	18,916	18,925		26		26	19,451			0	389	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		05/27/2012	MBS Paydown 0.502883511		68,542	68,542	66,657	66,688		986		986	68,542			0	1,714	06/27/2037	1FM
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		06/27/2012	MBS Paydown 0.486386516		49,491	49,491	48,130	48,152		567		567	49,491			0	1,485	06/27/2037	1FM
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38		04/12/2012	MBS Paydown 0.727654129		27,097	27,097	27,541	27,138		(77)		(77)	27,097			0	508	04/12/2038	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		04/11/2012	MBS Paydown 0.858048094		301,069	301,069	292,696	297,769		2,853		2,853	301,069			0	5,328	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		05/11/2012	MBS Paydown 0.830803459		108,979	108,979	105,948	107,784		1,048		1,048	108,979			0	2,411	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		06/11/2012	MBS Paydown 0.80677128		96,129	96,129	93,455	95,075		929		929	96,129			0	2,552	02/11/2044	1FM
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		04/15/2012	MBS Paydown 0.307633262		2,872	2,872	2,651	979				0	2,872			0	57	01/15/2018	1AM
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		05/15/2012	MBS Paydown 0.305103825		2,529	2,529	2,335	862				0	2,529			0	63	01/15/2018	1AM
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		06/15/2012	MBS Paydown 0.302395262		2,709	2,709	2,500	923				0	2,709			0	81	01/15/2018	1AM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		04/26/2012	MBS Paydown 0.252800847		9,642	9,642	9,539	9,431		13		13	9,642			0	242	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		05/26/2012	MBS Paydown 0.241090195		15,438	15,438	15,274	15,100		92		92	15,438			0	466	12/26/2036	1FM
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		06/26/2012	MBS Paydown 0.227118853		18,418	18,418	18,223	18,015		133		133	18,418			0	648	12/26/2036	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		04/26/2012	MBS Paydown 0.309718121		13,475	13,475	13,477	13,400		(0)		(0)	13,475			0	258	02/26/2036	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		05/26/2012	MBS Paydown 0.301659993		22,697	22,697	22,701	22,571		23		23	22,697			0	544	02/26/2036	1FM
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		06/26/2012	MBS Paydown 0.300177496		4,176	4,176	4,176	4,153		(8)		(8)	4,176			0	120	02/26/2036	1FM
126650 BY 5	CVS CORP 5.926 01/10/2034		04/10/2012	Sinking Fund Redemption 100.0		1,869	1,869	1,869	1,869				0	1,869			0	34	01/10/2034	2AM
126650 BY 5	CVS CORP 5.926 01/10/2034		05/10/2012	Sinking Fund Redemption 100.0		1,878	1,878	1,878	1,878				0	1,878			0	43	01/10/2034	2AM
126650 BY 5	CVS CORP 5.926 01/10/2034		06/10/2012	Sinking Fund Redemption 100.0		1,887	1,887	1,887	1,887				0	1,887			0	53	01/10/2034	2AM
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		04/25/2012	MBS Paydown 0.775685339		31,013	31,013	30,509	30,607		23		23	31,013			0	569	04/25/2034	1FM

QE05.1

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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
12667F	EG 6		05/25/2012	MBS Paydown 0.773226892		4,917	4,917	4,837	4,853		5		5		4,917			0	113	04/25/2034	1FM
12667F	EG 6		06/25/2012	MBS Paydown 0.767035832		12,382	12,382	12,181	12,220		13		13		12,382			0	341	04/25/2034	1FM
12669D	US 5		04/25/2012	MBS Paydown 0.335065617		38,865	38,865	38,519	38,575		158		158		38,865			0	745	02/25/2033	1FM
12669D	US 5		05/25/2012	MBS Paydown 0.310266293		74,398	74,398	73,735	73,843		321		321		74,398			0	1,782	02/25/2033	1FM
12669D	US 5		06/25/2012	MBS Paydown 0.299467906		32,395	32,395	32,107	32,154		146		146		32,395			0	931	02/25/2033	1FM
14574K	AE 2		04/15/2012	MBS Paydown 0.981871386		1,173	1,173	1,173	1,173		0		0		1,173			0	23	12/15/2038	1FE
14574K	AE 2		05/15/2012	MBS Paydown 0.980693963		1,177	1,177	1,177	1,177		0		0		1,177			0	28	12/15/2038	1FE
14574K	AE 2		06/15/2012	MBS Paydown 0.979511913		1,182	1,182	1,182	1,182		0		0		1,182			0	34	12/15/2038	1FE
16162X	AD 9		04/25/2012	MBS Paydown 0.100069155		7,221	7,221	6,300	5,978		1,225		1,225		7,221			0	144	11/25/2036	1FM
16162X	AD 9		05/25/2012	MBS Paydown 0.100001968		108	108	94	89		1		1		108			0	3	11/25/2036	1FM
16162X	AD 9		06/25/2012	MBS Paydown 0.099039063		1,541	1,541	1,344	1,276		247		247		1,541			0	46	11/25/2036	1FM
172921	AA 6		04/25/2012	MBS Paydown 0.0		3,195	3,195	3,088	2,976		235		235		3,195			0	96	04/25/2017	2FM
17310E	AD 0		04/25/2012	MBS Paydown 0.911618765		12,966	12,966	11,215	11,936		333		333		12,966			0	250	09/25/2036	1FM
17310E	AD 0		05/25/2012	MBS Paydown 0.89032787		21,291	21,291	18,417	19,599		1,001		1,001		21,291			0	512	09/25/2036	1FM
17310E	AD 0		06/25/2012	MBS Paydown 0.873005627		17,322	17,322	14,984	15,946		717		717		17,322			0	500	09/25/2036	1FM
17315X	AD 3		04/25/2012	MBS Paydown 0.563244488		20,841	20,841	20,007	20,089		27		27		20,841			0	366	11/25/2035	1FM
17315X	AD 3		05/25/2012	MBS Paydown 0.543880751		58,091	58,091	55,768	55,994		1,648		1,648		58,091			0	1,275	11/25/2035	1FM
17315X	AD 3		06/25/2012	MBS Paydown 0.533535251		31,037	31,037	29,795	29,916		73		73		31,037			0	817	11/25/2035	1FM
22541Q	FV 9		04/25/2012	MBS Paydown 0.49107888		7,957	7,957	8,010	7,978		(41)		(41)		7,957			0	146	06/25/2033	1FM
22541Q	FV 9		05/25/2012	MBS Paydown 0.474205473		16,873	16,873	16,986	16,916		(94)		(94)		16,873			0	387	06/25/2033	1FM
22541Q	FV 9		06/25/2012	MBS Paydown 0.468559494		5,646	5,646	5,684	5,660		2		2		5,646			0	155	06/25/2033	1FM
22541Q	J2 9		05/15/2012	MBS Paydown 0.999087972		2,052	2,052	2,089	2,058		(10)		(10)		2,052			0	42	12/15/2036	1FM
22541Q	J2 9		06/15/2012	MBS Paydown 0.995683892		7,659	7,659	7,796	7,682		(36)		(36)		7,659			0	188	12/15/2036	1FM
22541S	AC 2		04/15/2012	MBS Paydown 0.067838474		62,982	62,982	62,786	62,869		48		48		62,982			0	968	01/15/2037	1FM
22541S	AC 2		05/15/2012	MBS Paydown 0.003446682		193,175	193,175	192,572	192,827		269		269		193,175			0	4,865	01/15/2037	1FM
22541S	AC 2		06/15/2012	MBS Paydown 0.0		10,340	10,340	10,308	10,321		359		359		10,340			0	352	01/15/2037	1FM
251563	EM 0		04/25/2012	MBS Paydown 0.11854149		1,138	1,138	1,138	1,138		0		0		1,138			0	22	04/25/2034	1FM
251563	EM 0		05/25/2012	MBS Paydown 0.1164313		2,110	2,110	2,109	2,110		0		0		2,110			0	51	04/25/2034	1FM
251563	EM 0		06/25/2012	MBS Paydown 0.11453773		1,894	1,894	1,893	1,894		(0)		(0)		1,894			0	55	04/25/2034	1FM
26882P	BB 7		04/25/2012	CONSENTFEE		6,000			6,000						6,000			0		10/15/2017	2FE
36158Y	HA 0		04/10/2012	MBS Paydown 0.798297423		47,659	47,659	47,048	47,527		73		73		47,659			0	794	12/10/2037	1FM
36158Y	HA 0		05/10/2012	MBS Paydown 0.766479607		31,818	31,818	31,410	31,729		51		51		31,818			0	662	12/10/2037	1FM
36158Y	HA 0		06/10/2012	MBS Paydown 0.514733282		251,746	251,746	248,521	251,047		417		417		251,746			0	6,289	12/10/2037	1FM
36190G	AA 6		04/26/2012	MBS Paydown 0.906764178		18,123	18,123	17,579	17,655		118		118		18,123			0	361	01/26/2037	1FM
36190G	AA 6		05/26/2012	MBS Paydown 0.894594381		24,340	24,340	23,609	23,711		258		258		24,340			0	606	01/26/2037	1FM
36190G	AA 6		06/26/2012	MBS Paydown 0.886732849		15,723	15,723	15,251	15,317		73		73		15,723			0	470	01/26/2037	1FM

QE05.2

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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
36828Q	HH 2		04/10/2012	MBS Paydown 0.460900711.....		42,749	42,749	41,734	42,520		53		53		42,749			0	661	03/10/2040	1FM....
36828Q	HH 2		05/10/2012	MBS Paydown 0.439889159.....		46,225	46,225	45,128	45,978		75		75		46,225			0	894	03/10/2040	1FM....
36828Q	HH 2		06/10/2012	MBS Paydown 0.420264204.....		43,175	43,175	42,150	42,943		89		89		43,175			0	1,002	03/10/2040	1FM....
39538W	DC 9		04/25/2012	MBS Paydown 0.075474072.....		10,073	10,073	8,764	9,143		194		194		10,073			0	17	07/25/2030	1FM....
39538W	DC 9		05/25/2012	MBS Paydown 0.072075318.....		16,994	16,994	14,785	15,424		410		410		16,994			0	34	07/25/2030	1FM....
39538W	DC 9		06/25/2012	MBS Paydown 0.069131803.....		14,718	14,718	12,804	13,358		452		452		14,718			0	36	07/25/2030	1FM....
41161P	TN 3		04/19/2012	MBS Paydown 0.313271206.....		7,315	7,315	5,139	4,976		870		870		7,315			0	14	11/19/2035	1FM....
41161P	TN 3		05/19/2012	MBS Paydown 0.309831263.....		6,880	6,880	4,833	4,680		700		700		6,880			0	17	11/19/2035	1FM....
41161P	TN 3		06/19/2012	MBS Paydown 0.307185087.....		5,292	5,292	3,718	3,600		201		201		5,292			0	15	11/19/2035	1FM....
41161P	UK 7		04/19/2012	MBS Paydown 0.22891325.....		6,253	6,253	4,393	4,481		(162)		(162)		6,253			0	12	08/19/2045	1FM....
41161P	UK 7		05/19/2012	MBS Paydown 0.22665073.....		4,525	4,525	3,179	3,242		57		57		4,525			0	11	08/19/2045	1FM....
41161P	UK 7		06/19/2012	MBS Paydown 0.2262005.....		900	900	633	645		14		14		900			0	3	08/19/2045	1FM....
412824	AB 0		06/07/2012	BARCLAYS AMERICA.....		1,040,670	1,000,000	991,980	998,447		438		438		998,885		41,785	41,785	52,229	07/15/2013	2FE....
45254N	MZ 7		04/25/2012	MBS Paydown 0.1767291.....		3,512	3,512	2,950	2,961		24		24		3,512			0	11	04/25/2035	3FM....
45254N	MZ 7		05/25/2012	MBS Paydown 0.1752084.....		7,604	7,604	6,387	6,411		59		59		7,604			0	28	04/25/2035	3FM....
45254N	MZ 7		06/25/2012	MBS Paydown 0.17405466.....		5,769	5,769	4,846	4,864		55		55		5,769			0	26	04/25/2035	3FM....
45254T	PK 4		04/25/2012	MBS Paydown 0.155436813.....		1,707	1,707	1,707	1,707		(1)		(1)		1,707			0	28	08/25/2034	1FM....
45254T	PK 4		05/25/2012	MBS Paydown 0.151119843.....		4,317	4,317	4,317	4,317		(3)		(3)		4,317			0	89	08/25/2034	1FM....
45254T	PK 4		06/25/2012	MBS Paydown 0.145279262.....		5,841	5,841	5,840	5,841		(5)		(5)		5,841			0	143	08/25/2034	1FM....
465210	ZZ 8		04/04/2012	Paydown 100.0.....		44,118	44,118	43,677	44,118		0		0		44,118			0	741	06/28/2013	3FE....
465210	ZZ 8		04/18/2012	Paydown 100.0.....		52,425	52,425	51,901	52,425		0		0		52,425			0	983	06/28/2013	3FE....
465210	ZZ 8		05/03/2012	Paydown 100.0.....		11,578	11,578	11,462	11,578		0		0		11,578			0	241	06/28/2013	3FE....
465210	ZZ 8		05/18/2012	Paydown 100.0.....		12,286	12,286	12,163	12,286		0		0		12,286			0	282	06/28/2013	3FE....
465210	ZZ 8		06/06/2012	Paydown 100.0.....		12,362	12,362	12,239	12,362		0		0		12,362			0	316	06/28/2013	3FE....
465210	ZZ 8		06/20/2012	Paydown 100.0.....		17,710	17,710	17,533	17,710		0		0		17,710			0	487	06/28/2013	3FE....
46628L	AB 4		04/25/2012	MBS Paydown 0.10220531.....		6,362	6,362	5,089	2,921		2,176		2,176		6,362			0	59	06/25/2036	1FM....
46628L	AB 4		05/25/2012	MBS Paydown 0.09986926.....		13,023	13,023	10,419	5,980		6,089		6,089		13,023			0	152	06/25/2036	1FM....
46628L	AB 4		06/25/2012	MBS Paydown 0.09811883.....		9,759	9,759	7,807	4,481		4,234		4,234		9,759			0	139	06/25/2036	1FM....
46632T	AA 3		04/27/2012	MBS Paydown 0.56871804.....		23,017	23,017	17,148	17,416		5,096		5,096		23,017			0	330	07/27/2037	1FM....
46632T	AA 3		05/27/2012	MBS Paydown 0.562407293.....		17,670	17,670	13,164	13,370		186		186		17,670			0	310	07/27/2037	1FM....
46632T	AA 3		06/27/2012	MBS Paydown 0.556811703.....		15,668	15,668	11,672	11,855		216		216		15,668			0	316	07/27/2037	1FM....
46633K	AY 9		04/26/2012	MBS Paydown 0.406365272.....		58,189	58,189	55,134	56,254		1,060		1,060		58,189			0	1,047	05/26/2037	1FM....
46633K	AY 9		05/26/2012	MBS Paydown 0.387333849.....		19,031	19,031	18,032	18,399		13		13		19,031			0	427	05/26/2037	1FM....
46633K	AY 9		06/26/2012	MBS Paydown 0.383010229.....		4,324	4,324	4,097	4,180		37		37		4,324			0	116	05/26/2037	1FM....
472321	AJ 7		04/26/2012	MBS Paydown 0.521634029.....		7,565	7,565	6,739	6,896		36		36		7,565			0	71	01/25/2039	1FM....
472321	AJ 7		05/26/2012	MBS Paydown 0.51557037.....		7,870	7,870	7,011	7,174		50		50		7,870			0	91	01/25/2039	1FM....

QE05.3

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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
472321	AJ 7		06/26/2012	MBS Paydown 0.511868655.....		4,804	4,804	4,280	4,380		39		39		4,804			0	66	01/25/2039	1FM....
472321	AL 2		04/26/2012	Pass-Through Loss.....			11,866	1,071					0					0	78	01/25/2039	1FM....
472321	AL 2		05/26/2012	Pass-Through Loss.....			6,151	1,382					0					0	54	01/25/2039	1FM....
472321	AL 2		06/26/2012	Pass-Through Loss.....			10,368	2,330					0					0	154	01/25/2039	1FM....
47232D	AF 9		04/26/2012	MBS Paydown 0.522974702.....		5,400	5,400	5,400	5,371		5		5		5,400			0	117	09/26/2036	1FM....
47232D	AF 9		05/26/2012	MBS Paydown 0.508002154.....		6,064	6,064	6,064	6,031		7		7		6,064			0	165	09/26/2036	1FM....
47232D	AF 9		06/26/2012	MBS Paydown 0.500642244.....		2,981	2,981	2,981	2,965		1		1		2,981			0	97	09/26/2036	1FM....
47232D	AL 6		04/26/2012	Pass-Through Loss.....			4,947	6,899					0					0	134	09/26/2036	6FM....
47232D	AL 6		05/26/2012	Pass-Through Loss.....			8,003	9,309					0					0	261	09/26/2036	6FM....
47232D	AL 6		06/26/2012	Pass-Through Loss.....			1,810	4,263					0					0	69	09/26/2036	6FM....
47232D	AT 9		04/26/2012	MBS Paydown 0.534454468.....		20,732	20,732	20,732	20,567		36		36		20,732			0	435	09/26/2036	1FM....
47232D	AT 9		05/26/2012	MBS Paydown 0.512267535.....		11,648	11,648	11,648	11,555		16		16		11,648			0	303	09/26/2036	1FM....
47232D	AT 9		06/26/2012	MBS Paydown 0.490839635.....		11,250	11,250	11,250	11,160		21		21		11,250			0	348	09/26/2036	1FM....
47232D	BV 3		04/26/2012	MBS Paydown 0.458433141.....		35,511	35,511	31,873	32,203		1,475		1,475		35,511			0	651	06/26/2037	1FM....
47232D	BV 3		05/26/2012	MBS Paydown 0.440949407.....		32,347	32,347	29,034	29,334		1,189		1,189		32,347			0	741	06/26/2037	1FM....
47232D	BV 3		06/26/2012	MBS Paydown 0.431303201.....		17,847	17,847	16,019	16,184		293		293		17,847			0	491	06/26/2037	1FM....
47232D	DG 4		04/26/2012	MBS Paydown 0.539956737.....		43,733	43,733	43,733	43,712		(66)		(66)		43,733			0	1,020	08/26/2037	1FM....
47232D	DG 4		05/26/2012	MBS Paydown 0.520606329.....		71,396	71,396	71,396	71,363		(183)		(183)		71,396			0	2,082	08/26/2037	1FM....
47232D	DG 4		06/26/2012	MBS Paydown 0.514313041.....		23,220	23,220	23,220	23,209		(5)		(5)		23,220			0	813	08/26/2037	1FM....
47232D	DT 6		04/26/2012	MBS Paydown 0.251086398.....		13,750	13,750	13,750	13,990		(58)		(58)		13,750			0	239	04/26/2037	1FM....
47232D	DT 6		05/26/2012	MBS Paydown 0.234731504.....		28,382	28,382	28,382	28,879		(330)		(330)		28,382			0	615	04/26/2037	1FM....
47232D	DT 6		06/26/2012	MBS Paydown 0.214952416.....		34,324	34,324	34,324	34,925		(509)		(509)		34,324			0	892	04/26/2037	1FM....
47232D	EA 6		05/26/2012	Pass-Through Loss.....			14,798	2,485					0					0	321	04/26/2037	5FM....
47232D	EA 6		06/26/2012	Pass-Through Loss.....			6,163	1,035					0					0	160	04/26/2037	5FM....
47232D	EU 2		04/26/2012	MBS Paydown 0.34817974.....		11,656	11,656	11,084	10,494		(31)		(31)		11,656			0	212	08/26/2037	1FM....
47232D	EU 2		05/26/2012	MBS Paydown 0.344288212.....		7,644	7,644	7,269	6,882		(27)		(27)		7,644			0	173	08/26/2037	1FM....
47232D	EU 2		06/26/2012	MBS Paydown 0.327623914.....		32,735	32,735	31,129	29,471		1,188		1,188		32,735			0	879	08/26/2037	1FM....
47232D	EY 4		04/26/2012	Pass-Through Loss.....			8,573	6,922					0					0	195	08/26/2037	1FM....
47232D	EY 4		05/26/2012	Pass-Through Loss.....			3,016	2,435					0					0	82	08/26/2037	1FM....
47232D	EY 4		06/26/2012	Pass-Through Loss.....			7,096	5,729					0					0	223	08/26/2037	1FM....
47232Q	AA 1		05/26/2012	MBS Paydown 0.566544019.....		2,751	2,751	2,674	2,674		(2)		(2)		2,751			0	16	11/26/2037	1Z.....
47232Q	AA 1		06/26/2012	MBS Paydown 0.555995684.....		36,919	36,919	35,881	35,881		250		250		36,919			0	416	11/26/2037	1Z.....
47232V	AF 9		04/26/2012	MBS Paydown 0.461074154.....		3,698	3,698	3,698	3,680		0		0		3,698			0	89	02/26/2037	1FM....
47232V	AF 9		05/26/2012	MBS Paydown 0.457030865.....		3,964	3,964	3,964	3,944		0		0		3,964			0	114	02/26/2037	1FM....
47232V	AF 9		06/26/2012	MBS Paydown 0.450796369.....		6,113	6,113	6,113	6,082		2		2		6,113			0	205	02/26/2037	1FM....
47232V	AK 8		04/26/2012	Pass-Through Loss.....			2,128	5,865					0					0	41	02/26/2037	1FM....

QE054

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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 or Market Indicator (a)
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		05/26/2012	Pass-Through Loss			4,138	4,005					0					0	99	02/26/2037	1FM
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		06/26/2012	Pass-Through Loss			2,026	1,960					0					0	58	02/26/2037	1FM
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		04/26/2012	MBS Paydown 0.946444999		7,191	7,191	7,191	7,180		(3)		(3)		7,191		0	132	11/26/2035	2FM	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		05/26/2012	MBS Paydown 0.938358286		5,661	5,661	5,661	5,652		(1)		(1)		5,661		0	130	11/26/2035	2FM	
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		06/26/2012	MBS Paydown 0.921670719		11,681	11,681	26,616	11,664		(13)		(13)		11,681		0	322	11/26/2035	2FM	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		04/26/2012	Pass-Through Loss			2,869	2,854					0				0	53	11/26/2035	1FM	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		05/26/2012	Pass-Through Loss			3,545	3,526					0				0	81	11/26/2035	1FM	
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		06/26/2012	Pass-Through Loss			6,141	6,109					0				0	169	11/26/2035	1FM	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		04/26/2012	MBS Paydown 0.489356352		43,650	43,650	43,513	43,308		90		90		43,650		0	640	05/26/2036	1FM	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		05/26/2012	MBS Paydown 0.478525329		24,370	24,370	24,293	24,179		21		21		24,370		0	476	05/26/2036	1FM	
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		06/26/2012	MBS Paydown 0.474379154		9,329	9,329	9,300	9,256		7		7		9,329		0	228	05/26/2036	1FM	
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		04/26/2012	Pass-Through Loss			5,029	7,293					0				0	68	05/26/2036	1FM	
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		05/26/2012	Pass-Through Loss			3,910	9,233					0				0	148	05/26/2036	1FM	
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		06/26/2012	Pass-Through Loss			3,422	7,638					0				0	84	05/26/2036	1FM	
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		04/26/2012	MBS Paydown 0.259180562		69,200	69,200	67,388	67,629		720		720		69,200		0	1,739	04/26/2036	1FE	
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		05/26/2012	MBS Paydown 0.253760281		14,859	14,859	14,470	14,522		111		111		14,859		0	448	04/26/2036	1FE	
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		06/26/2012	MBS Paydown 0.242898937		29,775	29,775	28,995	29,099		242		242		29,775		0	1,046	04/26/2036	1FE	
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		04/26/2012	MBS Paydown 0.30267794		3,895	3,895	3,895	3,895				0		3,895		0	78	07/26/2036	1FM	
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		05/26/2012	MBS Paydown 0.295345486		5,076	5,076	5,076	5,076				0		5,076		0	127	07/26/2036	1FM	
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		06/26/2012	MBS Paydown 0.285305418		6,951	6,951	6,951	6,951				0		6,951		0	208	07/26/2036	1FM	
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		04/26/2012	Pass-Through Loss			1,370	1,322					0				0	27	07/26/2036	6FM	
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		05/26/2012	Pass-Through Loss			3,640	3,511					0				0	91	07/26/2036	6FM	
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/26/2012	Pass-Through Loss			2,937	2,833					0				0	88	07/26/2036	6FM	
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36		04/26/2012	MBS Paydown 0.408658905		4,218	4,218	4,218	4,204		2		2		4,218		0	81	01/26/2036	1FM	
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36		05/26/2012	MBS Paydown 0.356343071		10,463	10,463	10,463	10,427		6		6		10,463		0	251	01/26/2036	1FM	
47232V EQ 1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36		06/26/2012	MBS Paydown 0.340307612		3,207	3,207	3,207	3,196		4		4		3,207		0	92	01/26/2036	1FM	
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		04/26/2012	Pass-Through Loss			1,624	1,610					0				0	31	01/26/2036	1FM	
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		05/26/2012	Pass-Through Loss			3,741	3,708					0				0	90	01/26/2036	1FM	
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		06/26/2012	Pass-Through Loss			1,323	1,311					0				0	38	01/26/2036	1FM	
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		04/26/2012	MBS Paydown 0.341932131		11,715	11,715	11,715	11,655		5		5		11,715		0	204	06/26/2036	1FM	
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		05/26/2012	MBS Paydown 0.333009434		11,648	11,648	11,648	11,588		7		7		11,648		0	253	06/26/2036	1FM	
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		06/26/2012	MBS Paydown 0.316668872		21,331	21,331	21,331	21,221		15		15		21,331		0	555	06/26/2036	1FM	
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		04/26/2012	MBS Paydown 0.343354119		2,307	2,307	2,307	2,277		3		3		2,307		0	50	03/26/2036	1FM	
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		05/26/2012	MBS Paydown 0.324615459		7,294	7,294	7,294	7,199		50		50		7,294		0	198	03/26/2036	1FM	
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		06/26/2012	MBS Paydown 0.300077678		9,551	9,551	9,551	9,427		77		77		9,551		0	310	03/26/2036	1FM	

QE05.5

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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		04/26/2012	Pass-Through Loss			5,530	1,164					0					0	354	03/26/2036	4FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		05/26/2012	Pass-Through Loss			11,471	6,439					0					0	582	03/26/2036	4FM
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		06/26/2012	Pass-Through Loss			6,503	1,368					0					0	560	03/26/2036	4FM
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037		04/25/2012	MBS Paydown 0.740915007		592,057	592,057	384,837	482,029		110,008		110,008		592,057			0	1,015	06/25/2037	1FE
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037		05/25/2012	MBS Paydown 0.667953894		364,806	364,806	237,124	297,010		59,843		59,843		364,806			0	774	06/25/2037	1FE
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037		06/25/2012	MBS Paydown 0.640867294		135,433	135,433	88,031	110,264		17,824		17,824		135,433			0	344	06/25/2037	1FE
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		04/25/2012	MBS Paydown 0.299256793		12,732	12,732	9,326	9,318		541		541		12,732			0	23	12/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		05/25/2012	MBS Paydown 0.29510493		12,456	12,456	9,124	9,116		540		540		12,456			0	28	12/25/2035	1FM
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		06/25/2012	MBS Paydown 0.292026226		9,236	9,236	6,765	6,759		180		180		9,236			0	25	12/25/2035	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		04/25/2012	MBS Paydown 0.458778033		36,997	36,997	31,448	31,809		117		117		36,997			0	717	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		05/25/2012	MBS Paydown 0.458143975		2,536	2,536	2,156	2,181		15		15		2,536			0	61	07/25/2047	1FM
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		06/25/2012	MBS Paydown 0.457526037		2,472	2,472	2,101	2,125		15		15		2,472			0	72	07/25/2047	1FM
587405 AB 7	MERCANTILE BANKS B 4.625 04/15/2013		04/19/2012	CITIGROUP		1,035,090	1,000,000	978,600	996,449		842		842		997,291		37,799	37,799	24,281	04/15/2013	2FE
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		04/01/2012	MBS Paydown 0.07887953		1,880	1,880	1,890	1,890		(0)		(0)		1,880			0	39	04/01/2030	3AM
61746W H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041		04/13/2012	MBS Paydown 0.98085528		12,335	12,335	12,127	12,280		9		9		12,335			0	213	06/13/2041	1FM
61746W H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041		05/13/2012	MBS Paydown 0.977568231		6,574	6,574	6,463	6,545		6		6		6,574			0	142	06/13/2041	1FM
61746W H2 9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041		06/13/2012	MBS Paydown 0.971064782		13,007	13,007	12,787	12,949		13		13		13,007			0	338	06/13/2041	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2012	MBS Paydown 0.400763645		1,831	1,831	1,682	2,968		1		1		1,831			0	37	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		04/25/2012	Pass-Through Loss			2,014	1,850					0					0	40	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/25/2012	MBS Paydown 0.400148647		923	923	848	712		0		0		923			0	23	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2012	MBS Paydown 0.399449231		722	722	664	810		0		0		722			0	22	10/25/2035	1FM
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		06/25/2012	Pass-Through Loss			327	300					0					0	10	10/25/2035	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		04/25/2012	MBS Paydown 0.490036402		42,012	42,012	42,983	42,685		(787)		(787)		42,012			0	805	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		05/25/2012	MBS Paydown 0.462442282		55,188	55,188	56,464	56,073		(1,009)		(1,009)		55,188			0	1,322	03/25/2033	1FM
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		06/25/2012	MBS Paydown 0.441802504		41,280	41,280	42,234	41,942		(763)		(763)		41,280			0	1,187	03/25/2033	1FM
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		04/25/2012	MBS Paydown 0.047769524		13	13	12	12		0		0		13			0	0	12/25/2023	1FM
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		05/25/2012	MBS Paydown 0.047507268		13	13	13	12		0		0		13			0	0	12/25/2023	1FM
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		06/25/2012	MBS Paydown 0.047113198		20	20	19	18		0		0		20			0	1	12/25/2023	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		04/25/2012	MBS Paydown 0.550862222		22,966	22,966	14,870	14,961		549		549		22,966			0	36	12/25/2035	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		05/25/2012	MBS Paydown 0.539102441		29,399	29,399	19,036	19,153		2,120		2,120		29,399			0	57	12/25/2035	1FM
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035		06/25/2012	MBS Paydown 0.534058352		12,610	12,610	8,165	8,215		489		489		12,610			0	29	12/25/2035	1FM
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R.	04/15/2012	MBS Paydown 0.916666667		8,333	8,333	8,333	8,333				0		8,333			0	134	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R.	05/15/2012	MBS Paydown 0.908333333		8,333	8,333	8,333	8,333				0		8,333			0	165	06/15/2026	1FE
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R.	06/15/2012	MBS Paydown 0.9		8,333	8,333	8,333	8,333				0		8,333			0	199	06/15/2026	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		04/16/2012	MBS Paydown 0.90412504		6,313	6,313	6,313	6,312		(0)		(0)		6,313			0	140	11/16/2039	12*
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		05/16/2012	MBS Paydown 0.90095058		6,349	6,349	6,349	6,347		(0)		(0)		6,349			0	176	11/16/2039	12*

QE05.6

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	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 Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....		06/16/2012	MBS Paydown 0.89775353.....		6,394	6,394	6,394	6,393		(1)		(1)		6,394		0	213	11/16/2039	1Z*	
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		04/16/2012	MBS Paydown 0.948588219.....		2,802	2,802	2,802	2,802				0	2,802		0	49	10/16/2040	1AM		
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		05/16/2012	MBS Paydown 0.945774649.....		2,814	2,814	2,814	2,814				0	2,814		0	61	10/16/2040	1AM		
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		06/16/2012	MBS Paydown 0.942948901.....		2,826	2,826	2,826	2,826				0	2,826		0	73	10/16/2040	1AM		
3899999.	Total - Bonds - Industrial & Miscellaneous.....					7,870,624	7,942,840	7,366,458	7,451,538	0	234,573	0	234,573	0	7,791,036	0	79,584	79,584	223,230	XXX	XXX
8399997.	Total - Bonds - Part 4.....					9,192,869	9,265,083	8,715,736	8,874,277	0	224,199	0	224,199	0	9,113,280	0	79,584	79,584	255,284	XXX	XXX
8399999.	Total - Bonds.....					9,192,869	9,265,083	8,715,736	8,874,277	0	224,199	0	224,199	0	9,113,280	0	79,584	79,584	255,284	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					9,192,869	XXX	8,715,736	8,874,277	0	224,199	0	224,199	0	9,113,280	0	79,584	79,584	255,284	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

**Sch. DB-Pt A-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1B-Broker List
NONE**

**Sch. DB-Pt D
NONE**

**Sch. DL-Pt. 1
NONE**

**Sch. DL-Pt. 2
NONE**

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	

Open Depositories

JP Morgan Chase..... Austin, TX.....					.....(3,830,084)	.....(3,317,008)	.....(3,508,144)	XXX..
PNC Bank..... Cincinnati, OH.....					.....(396,726)	.....(595,878)	.....(820,838)	XXX..
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	...XXX.....	...XXX.....	.....149.....		.....127,237	.....77,577	.....60,881	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....149.....	.....0.....	.....(4,099,573)	.....(3,835,309)	.....(4,268,101)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....149.....	.....0.....	.....(4,099,573)	.....(3,835,309)	.....(4,268,101)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....149.....	.....0.....	.....(4,099,573)	.....(3,835,309)	.....(4,268,101)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE