



QUARTERLY STATEMENT

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

CONTINENTAL GENERAL INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 71404 Employer's ID Number..... 47-0463747

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US
Incorporated/Organized..... May 24, 1961 Commenced Business..... July 11, 1961

Statutory Home Office 301 East Fourth Street..... Cincinnati OH 45202
(Street and Number) (City or Town, State and Zip Code)
Main Administrative Office 11200 Lakeline Blvd Ste 100..... Austin TX 78717 512-451-2224
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)
Mail Address 11200 Lakeline Blvd Ste 100..... Austin TX 78717
(Street and Number or P. O. Box) (City or Town, State and Zip Code)
Primary Location of Books and Records 11200 Lakeline Blvd Ste 100..... Austin TX 78717 512-451-2224
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)
Internet Web Site Address www.continentalgeneral.com
Statutory Statement Contact Christopher Richard Hensley 512-531-1450
(Name) (Area Code) (Telephone Number) (Extension)
austinfirpt@gafri.com 512-467-1399
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Bradley Allen Wolfram	President	2. Byron Keith Buescher	Treasurer
3. Brenda Weigilia Hardison	Secretary	4. Mark Edward Alberts	Appointed Actuary

OTHER	
David Lawrence Chambers	Vice President
Paul Adolph Severt	Chief Financial Officer
Christopher Patrick Miliano	Assistant Treasurer
James Monroe Garvin, III	Vice President
Tracy Eugene Maples	Chief Actuary
Mark Francis Muething	Assistant Secretary
Thomas Edward Mischell	Assistant Treasurer

DIRECTORS OR TRUSTEES

Bradley Allen Wolfram Christopher Patrick Miliano Mark Francis Muething Michael James Prager
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) Byron Keith Buescher _____ 2. (Printed Name) Treasurer _____ (Title)	_____ (Signature) Brenda Weigilia Hardison _____ 3. (Printed Name) Secretary _____ (Title)
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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.....	210,107,194		210,107,194	205,291,571
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	2,628,751		2,628,751	
3. Mortgage loans on real estate:				
3.1 First liens.....	3,681,950		3,681,950	3,747,390
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 (\$.....(4,010,635)), cash equivalents (\$.....0) and short-term investments (\$.....5,531,348).....	1,520,713		1,520,713	4,825,671
6. Contract loans (including \$.....0 premium notes).....	2,938,034		2,938,034	3,339,205
7. Derivatives.....			0	
8. Other invested assets.....	3,370,138		3,370,138	3,614,571
9. Receivables for securities.....	7		7	
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).....	224,246,787	0	224,246,787	220,818,408
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	2,589,062		2,589,062	2,511,758
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	(14,246,096)	73,292	(14,319,388)	(14,975,302)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,647,666		1,647,666	1,587,148
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	11,329,875	77,500	11,252,375	11,235,028
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	3,691,183		3,691,183	3,484,155
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	595,855		595,855	
18.2 Net deferred tax asset.....	32,440,000	23,952,000	8,488,000	6,796,000
19. Guaranty funds receivable or on deposit.....	2,500,249		2,500,249	2,607,148
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.....	495,258		495,258	71,799
24. Health care (\$.....0) and other amounts receivable.....	472,821	472,821	0	
25. Aggregate write-ins for other than invested assets.....	189,339	189,339	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	265,951,999	24,764,952	241,187,047	234,136,142
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	265,951,999	24,764,952	241,187,047	234,136,142

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 Amounts Receivable.....	133,567	133,567	0	
2502. Suspense.....	55,772	55,772	0	
2503. Prepaids.....			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).....	189,339	189,339	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....76,081,881 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	76,081,881	76,690,102
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	121,073,306	117,715,403
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	200,536	223,731
4. Contract claims:		
4.1 Life.....	915,867	765,664
4.2 Accident and health.....	4,201,272	4,242,288
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).....		
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 \$.....755,791 accident and health premiums.....	765,037	819,403
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 \$.....16,673 assumed and \$.....0 ceded.....	16,673	22,032
9.4 Interest Maintenance Reserve.....	338,763	294,322
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....	708,576	691,320
11. Commissions and expense allowances payable on reinsurance assumed.....	718	857
12. General expenses due or accrued.....	386,588	370,945
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.....	2,913,307	3,104,840
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		470,552
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	106,946	120,927
17. Amounts withheld or retained by company as agent or trustee.....	2,698	927
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	449,958	336,645
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.....	843,337	599,491
24.02 Reinsurance in unauthorized companies.....		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	11,492	26,658
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.....		
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	685,433	749,146
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	209,702,388	207,245,253
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	209,702,388	207,245,253
29. Common capital stock.....	4,196,559	4,196,559
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.....	7,638,870	7,638,870
34. Aggregate write-ins for special surplus funds.....	0	868,000
35. Unassigned funds (surplus).....	19,649,230	14,187,460
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).....	27,288,100	22,694,330
38. Totals of Lines 29, 30 and 37.....	31,484,659	26,890,889
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	241,187,047	234,136,142

DETAILS OF WRITE-INS

2501. Escheat.....	685,433	749,146
2502.		
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).....	685,433	749,146
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.....		868,000
3402.		
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	868,000

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.....	28,487,656	28,799,009	56,588,610
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	6,868,271	5,683,518	11,550,699
4. Amortization of Interest Maintenance Reserve (IMR).....	(44,440)	(84,736)	(155,727)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	5,586,533	6,563,127	12,748,510
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.....	19,599	47,089	90,154
9. Totals (Lines 1 to 8.3).....	40,917,619	41,008,007	80,822,246
10. Death benefits.....	2,414,768	2,281,076	4,407,819
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,000	2,910	6,325
12. Annuity benefits.....	855,463	745,934	1,311,656
13. Disability benefits and benefits under accident and health contracts.....	18,096,517	18,270,151	35,176,428
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	2,368,955	2,568,829	4,962,947
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	5,377	8,045	9,171
18. Payments on supplementary contracts with life contingencies.....	60,189	55,074	102,677
19. Increase in aggregate reserves for life and accident and health contracts.....	2,749,682	3,669,329	7,692,246
20. Totals (Lines 10 to 19).....	26,551,951	27,601,348	53,669,269
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	3,084,892	4,078,193	7,399,456
22. Commissions and expense allowances on reinsurance assumed.....	15,580	41,009	56,509
23. General insurance expenses.....	4,327,774	3,978,851	8,288,645
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	1,452,858	1,332,891	2,626,938
25. Increase in loading on deferred and uncollected premiums.....	16,120	(1,134)	(60,037)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	741	2,762	3,892
28. Totals (Lines 20 to 27).....	35,449,916	37,033,920	71,984,672
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	5,467,703	3,974,087	8,837,574
30. Dividends to policyholders.....	2,550	988	2,299
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	5,465,153	3,973,099	8,835,275
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	1,021,721	339,929	1,386,665
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).....	4,443,432	3,633,170	7,448,610
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(17,556) (excluding taxes of \$.....0 transferred to the IMR).....	(7,935)	56,380	683,924
35. Net income (Line 33 plus Line 34).....	4,435,497	3,689,550	8,132,534
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	26,890,889	36,521,179	36,521,179
37. Net income (Line 35).....	4,435,497	3,689,550	8,132,534
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.... 43,984.....	(50,198)	(56,319)	57,919
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(1,058,695)	(838,936)	5,222,268
41. Change in nonadmitted assets.....	3,695,127	12,374	(5,536,797)
42. Change in liability for reinsurance in unauthorized companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			(13,691,663)
44. Change in asset valuation reserve.....	(243,846)	(94,555)	(285,020)
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.....			5,000,000
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(1,316,115)	(1,594,255)	(3,188,510)
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(868,000)	(819,000)	(5,341,021)
54. Net change in capital and surplus (Lines 37 through 53).....	4,593,770	298,859	(9,630,290)
55. Capital and surplus as of statement date (Lines 36 + 54).....	31,484,659	36,820,038	26,890,889
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income.....		42,095	33
08.302. Express Scripts Rebates.....			80,629
08.303. Interest on Agent Balances.....	19,599	4,994	9,492
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	19,599	47,089	90,154
2701. Penalties.....	738	2,762	3,898
2702. Other Expenses.....	3		(6)
2703.			
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).....	741	2,762	3,892
5301. SSAP 10R Additional Surplus.....	(868,000)	(819,000)	(1,333,000)
5302. Inflation Rate Error Surplus Adjustment.....			(4,008,021)
5303.			
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).....	(868,000)	(819,000)	(5,341,021)

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.....	27,689,275	28,219,427	55,775,343
2. Net investment income.....	6,030,562	5,660,495	11,171,852
3. Miscellaneous income.....	4,290,017	5,015,961	9,650,154
4. Total (Lines 1 through 3).....	38,009,854	38,895,883	76,597,349
5. Benefit and loss related payments.....	23,994,939	23,677,559	44,262,749
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	8,997,432	9,494,249	18,718,887
8. Dividends paid to policyholders.....	2,320	988	2,048
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	2,070,572	289,933	289,484
10. Total (Lines 5 through 9).....	35,065,263	33,462,729	63,273,168
11. Net cash from operations (Line 4 minus Line 10).....	2,944,591	5,433,154	13,324,181
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	9,552,086	20,058,770	27,260,901
12.2 Stocks.....			
12.3 Mortgage loans.....	65,440	65,992	289,435
12.4 Real estate.....			1,463,545
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	9,617,526	20,124,762	29,013,881
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	13,628,364	3,994,960	48,807,262
13.2 Stocks.....	2,493,180		
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	7	1,045,336	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	16,121,550	5,040,296	48,807,262
14. Net increase (decrease) in contract loans and premium notes.....	(401,171)	(22,485)	78,159
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(6,102,854)	15,106,951	(19,871,540)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			5,000,000
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(27,559)	(29,673)	(56,806)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(119,136)	243,156	454,925
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(146,695)	213,483	5,398,119
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).....	(3,304,958)	20,753,587	(1,149,240)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	4,825,671	5,974,911	5,974,911
19.2 End of period (Line 18 plus Line 19.1).....	1,520,713	26,728,498	4,825,671

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

20.0001			
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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.....	5,940,769	6,339,609	11,690,467
3. Ordinary individual annuities.....	2,739,721	2,952,507	4,835,559
4. Credit life (group and individual).....			
5. Group life insurance.....			(4)
6. Group annuities.....			
7. A&H - group.....	158,637	203,707	353,552
8. A&H - credit (group and individual).....			
9. A&H - other.....	49,814,612	51,727,130	102,297,657
10. Aggregate of all other lines of business.....	.0	.0	.0
11. Subtotal.....	58,653,739	61,222,953	119,177,231
12. Deposit-type contracts.....			
13. Total.....	58,653,739	61,222,953	119,177,231

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 Continental General Insurance Company ("CGIC" 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

Not applicable.

Note 5 - Investments

D. Loan-Backed Securities

- The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- The Company does not currently hold any securities with a recognized other-than-temporary 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.
- The following table shows each security with a credit-related other-than-temporary ("OTTI") charge recognized during 2012:

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
76111XJ46	1,144,935	1,068,199	25,491	1,119,444	1,067,779	6/30/12

- The following table shows all loan-backed securities with a an unrealized loss:

Less Than 12 Months		12 Months or More	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
\$2,982,459	\$(17,170)	\$5,825,504	\$(468,825)

- 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

- No significant change.
- No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

Not applicable.

Note 9 - Income Taxes

No significant change.

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

No significant change.

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

Not applicable.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A. 1. Fair Value Measurements at Reporting Date

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

Description	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
Residential MBS	\$ -	\$ -	\$ -	\$ -
Non affiliated common stock	2,628,751	-	-	2,628,751
Total assets accounted for at fair value	\$ 2,628,751	\$ -	\$ -	\$ 2,628,751

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

	Balance December 31, 2011	Transfers From Level 3	Total Gains/(Losses) Included in Net Income	Balance June 30, 2012
Residential MBS	\$ 8,250	\$ 2,846	\$ (11,096)	\$ -

3. Inputs and Techniques Used in Estimating Fair Value

No significant change.

B. 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.

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 States, municipalities and political subdivisions	\$ 5,788,807	\$ 5,136,846	\$ 2,113,937	\$ 3,674,869	\$ -
Foreign Governments	30,516,033	27,118,170	-	30,516,033	-
Residential MBS	1,727,717	1,492,524	-	1,727,717	-
Commercial MBS	37,307,126	35,101,775	-	30,634,728	6,672,397
All other bonds	28,252,705	25,488,819	-	28,252,705	-
Total Bonds	131,541,571	115,769,064	-	128,614,870	2,926,702
	\$235,133,959	\$210,107,198	\$ 2,113,937	\$223,420,922	\$ 9,599,099
Non Affiliated Common Stock	2,628,751	2,628,751	2,628,751	-	-
Mortgage Loans	3,681,950	3,681,950	-	-	3,681,950
Financial Assets	\$241,444,660	\$216,417,899	\$ 4,742,688	\$223,420,922	\$13,281,049

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 \$2,938,034.

Note 21 - Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS**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.

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 \$31,166,353. As of June 30, 2012, \$6,532,885 has been paid for incurred claims and claim adjustments expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$23,648,880 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Medicare Supplement and Long Term Care lines of insurance. Therefore, there has been a \$984,588 favorable prior year development since December 31, 2011 to June 30, 2012.

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.

NOTES TO FINANCIAL STATEMENTS

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

**CONTINENTAL GENERAL INSURANCE COMPANY
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.....	\$0	\$0
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).....	\$0	\$0
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
NA	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.....	\$.....3,681,950
1.14 Total mortgages in good standing.....	\$.....3,681,950
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)	\$.....3,681,950
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.....	.....79.7
2.2 A&H cost containment percent.....	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....14.3
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)
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NONE

CONTINENTAL GENERAL INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1		Direct Business Only				
	Active Status	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	180,083	2,048	494,739	676,870	
2. Alaska.....	AK	L	3,685	-	2,443	6,128	
3. Arizona.....	AZ	L	58,393	9,290	358,480	426,163	
4. Arkansas.....	AR	L	47,052	300	147,091	194,443	
5. California.....	CA	L	79,876	-	240,802	320,678	
6. Colorado.....	CO	L	62,143	895	1,149,342	1,212,380	
7. Connecticut.....	CT	L	9,872	600	161,741	172,213	
8. Delaware.....	DE	L	-	-	20,009	20,009	
9. District of Columbia.....	DC	L	864	1,400	-	2,264	
10. Florida.....	FL	L	146,815	781	5,343,536	5,491,132	
11. Georgia.....	GA	L	250,912	8,549	1,784,852	2,044,313	
12. Hawaii.....	HI	L	1,149	-	151,186	152,335	
13. Idaho.....	ID	L	13,543	3,600	106,954	124,097	
14. Illinois.....	IL	L	223,255	18,790	2,271,887	2,513,932	
15. Indiana.....	IN	L	140,124	26,844	1,819,269	1,986,237	
16. Iowa.....	IA	L	202,728	69,106	2,549,807	2,821,641	
17. Kansas.....	KS	L	150,385	226,041	2,229,262	2,605,688	
18. Kentucky.....	KY	L	157,090	3,873	928,427	1,089,390	
19. Louisiana.....	LA	L	140,965	1,665	471,037	613,667	
20. Maine.....	ME	L	2,949	-	35,189	38,138	
21. Maryland.....	MD	L	23,117	-	185,520	208,637	
22. Massachusetts.....	MA	L	3,604	-	56,118	59,722	
23. Michigan.....	MI	L	144,199	1,500	1,486,880	1,632,579	
24. Minnesota.....	MN	L	206,758	2,011,716	2,798,331	5,016,805	
25. Mississippi.....	MS	L	74,649	650	434,399	509,698	
26. Missouri.....	MO	L	185,752	3,000	1,124,058	1,312,810	
27. Montana.....	MT	L	25,071	-	497,484	522,555	
28. Nebraska.....	NE	L	656,760	244,619	3,684,826	4,586,205	
29. Nevada.....	NV	L	13,082	6,000	93,354	112,436	
30. New Hampshire.....	NH	L	249	-	40,177	40,426	
31. New Jersey.....	NJ	L	3,893	-	47,357	51,250	
32. New Mexico.....	NM	L	10,165	5,043	126,321	141,529	
33. New York.....	NY	N	4,087	-	95,130	99,217	
34. North Carolina.....	NC	L	283,416	2,708	954,928	1,241,052	
35. North Dakota.....	ND	L	32,232	5,100	362,549	399,881	
36. Ohio.....	OH	L	247,005	2,100	2,754,717	3,003,822	
37. Oklahoma.....	OK	L	90,855	6,550	572,771	670,176	
38. Oregon.....	OR	L	47,636	1,534	138,655	187,825	
39. Pennsylvania.....	PA	L	102,501	6,800	2,373,729	2,483,030	
40. Rhode Island.....	RI	L	397	-	12,913	13,310	
41. South Carolina.....	SC	L	232,060	11,050	638,541	881,651	
42. South Dakota.....	SD	L	118,710	900	577,107	696,717	
43. Tennessee.....	TN	L	283,183	8,898	949,426	1,241,507	
44. Texas.....	TX	L	522,807	3,925	4,444,165	4,970,897	
45. Utah.....	UT	L	60,748	-	71,607	132,355	
46. Vermont.....	VT	L	19	-	8,542	8,561	
47. Virginia.....	VA	L	213,697	2,000	1,770,961	1,986,658	
48. Washington.....	WA	L	58,307	-	418,908	477,215	
49. West Virginia.....	WV	L	106,661	4,296	530,341	641,298	
50. Wisconsin.....	WI	L	117,543	36,700	1,076,820	1,231,063	
51. Wyoming.....	WY	L	44,546	850	403,401	448,797	
52. American Samoa.....	AS	N				0	
53. Guam.....	GU	N				0	
54. Puerto Rico.....	PR	N	342		4,015	4,357	
55. US Virgin Islands.....	VI	L			10,446	10,446	
56. Northern Mariana Islands.....	MP	N				0	
57. Canada.....	ON	N				0	
58. Aggregate Other Alien.....	OT	XXX	0	0	0	0	0
59. Subtotal.....	(a)	51	5,785,934	2,739,721	49,010,550	57,536,205	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		3,878		1,033,099	1,036,977	
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0
95. Totals (Direct Business).....	XXX		5,789,812	2,739,721	50,043,649	58,573,182	0
96. Plus Reinsurance Assumed.....	XXX		231,047	2,337	16,776	250,160	
97. Totals (All Business).....	XXX		6,020,859	2,742,058	50,060,425	58,823,342	0
98. Less Reinsurance Ceded.....	XXX		3,000,545	1,319,231	26,814,925	31,134,701	
99. Totals (All Business) less Reinsurance Ceded.....	XXX		3,020,314	1,422,827	23,245,500	27,688,641	0

DETAILS OF WRITE-INS

5801.	XXX					0	
5802.	XXX					0	
5803.	XXX					0	
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX		0	0	0	0	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
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		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

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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		0000944707	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.	
							Lease & Loan Insurance Services Limited	GB	NIA	PLLS, Ltd.	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.	

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			31-1262960				Risico 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.....	
			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.....	NIA.....	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.....	

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)	*
			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.....	NIA.....	AAG Holding Company, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.....	65722	63-0343428				Loyal American Life Insurance Company.....	OH.....	IA.....	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.....	IA.....	Loyal American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
			45-4121852				GALAC Holding Company.....	OH.....	NIA.....	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.....	IA.....	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.....	UIP.....	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.....	
							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.....	67903	23-1335885				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.....	UDP.....	Ceres Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084	American Financial Group, Inc.....	71404	47-0463747				Continental General Insurance Company.....	OH.....		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				QQA Agency 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.....	
							Livestock Market Enhancement Risk Retention Group	NV.....	IA.....	United States Commodities Producers, LLC.....	Ownership.....	1.000	American Financial Group, Inc.....	2.....
0084	American Financial Group, Inc.....	14084	27-4395897				United States Livestock Producers, LLC.....	NV.....	NIA.....	Agricultural Services, LLC.....	Ownership.....	75.000	American Financial Group, Inc.....	
			27-2354685				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.....	14084	27-4395897				American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			35351				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	31-0912199				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.....	

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)	*
							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.....	
							Mid-Continent Excess and Surplus Insurance Company	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	13794.....	38-3803661				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.....	
							Premier International Insurance Company.....	TC.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
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.....	
							Aerielle IP Holdings, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	37.500	American Financial Group, Inc.....	2.....
							Aerielle, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	37.500	American Financial Group, Inc.....	2.....
							American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	80.000	American Financial Group, Inc.....	
							Brothers Le Pavillon, LLC.....	DE.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Brothers Le Pavillon (SPE), LLC.....	DE.....	NIA.....	Brothers Le Pavillon, LLC.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	1.....
							Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
							Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
							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.....	
							Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
							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.....
							GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
							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.....	
							GALIC-Sorrento, LLC.....	FL.....	DS.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.....	2.....
							GALIC Pointe, LLC.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	35.000	American Financial Group, Inc.....	2.....
							Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
							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.....	

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)	*
			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.....	
			31-0856644				Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	38580.....	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		0001301106	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.....	
							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.....	11051.....	99-0345306				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	41106.....	95-3623282				Vanliner Group, Inc.....	DE.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	
			43-1415856				TransProtection Service Company.....	MO.....	NIA.....	Vanliner Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
0084.....	American Financial Group, Inc.....	21172.....	43-1254631				Vanliner Insurance Company.....	MO.....	IA.....	Vanliner Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	
			86-0114294				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.....	
			#####				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.....	

Q13.4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			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 NWVN 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.....	

Asterisk	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.

Q13.5

CONTINENTAL GENERAL INSURANCE 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?	NO
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:



NONE

Statement as of June 30, 2012 of the **CONTINENTAL GENERAL 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	714,490
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.....		749,055
5. Deduct amounts received on disposals.....		1,463,545
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.....	3,747,390	4,036,825
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.....	65,440	289,435
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).....	3,681,950	3,747,390
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	3,681,950	3,747,390
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	3,681,950	3,747,390

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.....	3,614,571	3,703,129
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.....		36
5. Unrealized valuation increase (decrease).....	(241,941)	90,361
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....	2,492	4,919
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		174,037
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,370,138	3,614,571
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	3,370,138	3,614,571

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.....	205,291,571	183,121,897
2. Cost of bonds and stocks acquired.....	16,121,542	48,807,262
3. Accrual of discount.....	934,809	767,734
4. Unrealized valuation increase (decrease).....	151,492	(13,865)
5. Total gain (loss) on disposals.....		295,707
6. Deduct consideration for bonds and stocks disposed of.....	9,552,086	27,260,901
7. Deduct amortization of premium.....	185,893	402,844
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	25,491	23,419
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	212,735,945	205,291,571
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	212,735,945	205,291,571

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).....	162,174,510	22,097,194	20,887,064	222,057	162,174,510	163,606,698		166,054,726
2. Class 2 (a).....	46,879,462		59,849	491,801	46,879,462	47,311,414		41,951,775
3. Class 3 (a).....	1,486,342			522	1,486,342	1,486,864		1,993,145
4. Class 4 (a).....	3,761,072		26,208	(501,559)	3,761,072	3,233,305		2,975,417
5. Class 5 (a).....	335		69	(4)	335	261		
6. Class 6 (a).....								20,436
7. Total Bonds.....	214,301,721	22,097,194	20,973,190	212,817	214,301,721	215,638,542	0	212,995,499
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.....	214,301,721	22,097,194	20,973,190	212,817	214,301,721	215,638,542	0	212,995,499

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 \$.....5,531,348; 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.....	.....5,531,348	.....XXX.....	.....5,531,348	.....602	.....

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.....	.....7,703,928	.....9,559,326
2. Cost of short-term investments acquired.....	.....41,087,730	.....83,614,610
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....43,260,310	.....85,470,008
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).....	.....5,531,348	.....7,703,928
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....5,531,348	.....7,703,928

**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**

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	2 Location		3 State	4 Date Acquired	5 Date of Interest	6 Date of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	State							
NONE									

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State						8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other								

Mortgages With Partial Repayments

2005-03-1104	Lenexa	KS		09/26/2005	06/05/2012		.822							.822	.822				.0	
2005-03-1106	Charlotte	NC		10/03/2005	06/12/2012		.543							.543	.543				.0	
2005-03-1107	South Portland	ME		10/17/2005	05/31/2012		2,324							2,324	2,324				.0	
2005-03-1108	Albuquerque	NM		10/28/2005	06/06/2012		.917							.917	.917				.0	
2005-03-1109	Albuquerque	NM		11/04/2005	06/05/2012		1,525							1,525	1,525				.0	
2005-03-1110	Albuquerque	NM		11/04/2005	06/05/2012		.984							.984	.984				.0	
2005-03-1111	Concord	NC		09/26/2005	06/12/2012		.943							.943	.943				.0	
2005-03-1113	Bakersfield	CA		11/17/2005	06/07/2012		1,074							1,074	1,074				.0	
2005-03-1115	Naples	FL		11/02/2005	06/07/2012		1,631							1,631	1,631				.0	
2005-03-1116	Escondido	CA		11/30/2005	05/31/2012		1,094							1,094	1,094				.0	
2005-03-1117	Naples	FL		12/05/2005	06/04/2012		.709							.709	.709				.0	
2005-04-1118	Kansas City	MO		12/05/2005	05/30/2012		1,874							1,874	1,874				.0	
2005-04-1120	Prattville	AL		12/21/2005	06/06/2012		3,142							3,142	3,142				.0	
2005-04-1121	Shakopee	MN		02/09/2006	06/08/2012		2,389							2,389	2,389				.0	
2005-04-1122	Minneapolis	MN		01/18/2006	06/05/2012		2,547							2,547	2,547				.0	
2005-04-1123	Pocatello	ID		02/01/2006	06/06/2012		1,910							1,910	1,910				.0	
2005-04-1124	Tulsa	OK		02/28/2006	06/07/2012		1,305							1,305	1,305				.0	
2005-04-1125	Tulsa	OK		03/17/2006	06/05/2012		.887							.887	.887				.0	
2005-04-1126	Columbus	OH		03/02/2006	06/04/2012		1,403							1,403	1,403				.0	
2005-04-1127	Quincy	MA		03/16/2006	06/05/2012		6,289							6,289	6,289				.0	
2005-04-1128	Columbus	OH		03/06/2006	06/05/2012		.583							.583	.583				.0	
0299999. Total - Mortgages With Partial Repayments							34,897	0	0	0	0	0	0	34,897	34,897	0	0	0	0	
0599999. Total Mortgages							34,897	0	0	0	0	0	0	34,897	34,897	0	0	0	0	0

QE02

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

NONE

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.

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 - U.S. Political Subdivisions of States, Territories and Possessions									
675383 LB 7	OCEANSIDE CA SCH DIST C 0.00 8/1/2049.....		...04/12/2012	US BANCORP/PIPER JAFFRAY.....		.....234,380	.....2,000,000		1FE.....
798755 DQ 4	SAN MARCOS CA SCH DIST B 0.00 8/1/2051.....		...04/26/2012	STIFEL NICOLAUS & CO.....		.....260,549	.....2,455,000		1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....494,929	.....4,455,000	.....0	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
358266 CA 0	FRESNO PENSION A 0.00 8/15/2023.....		...04/19/2012	WELLS FARGO BROKERAGE.....		.....560,850	.....1,000,000		1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....560,850	.....1,000,000	.....0	.....XXX.....
Bonds - Industrial and Miscellaneous									
001990 AJ 9	ASG 2010-2 G70 SEQ CSTR 01/28/2037 RE.....		...04/01/2012	CITIGROUP.....				.....14	1Z.....
46635F AU 6	JPMRR 2010-8 2A10 SUB CSTR 11/26/2034 RE.....		...04/03/2012	GUGGENHEIM CAPITAL MARKETS.....		.....509,930	.....681,042	.....1,313	1Z.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....509,930	.....681,042	.....1,327	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....1,565,709	.....6,136,042	.....1,327	.....XXX.....
8399999.	Total - Bonds.....					.....1,565,709	.....6,136,042	.....1,327	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
055622 10 4	BP PLC-SPONS ADR.....	R.....	...04/24/2012	ISI GROUP INC.....	.....10,000.000	.....421,101	.....XXX.....		L.....
92852T 20 1	VIVENDI SA-UNSPON ADR.....	R.....	...04/19/2012	INTERSTATE.....	.....29,125.000	.....478,908	.....XXX.....		U.....
92852T 20 1	VIVENDI SA-UNSPON ADR.....	R.....	...05/16/2012	INTERSTATE.....	.....970.000		.....XXX.....		U.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....900,009	.....XXX.....	.....0	.....XXX.....
9799997.	Total - Common Stocks - Part 3.....					.....900,009	.....XXX.....	.....0	.....XXX.....
9799999.	Total - Common Stocks.....					.....900,009	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....900,009	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....2,465,719	.....XXX.....	.....1,327	.....XXX.....

QE04

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....2.

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.							

Bonds - U.S. Government

QE05

3128GL	WV	0	FGCI E84260 PT 6.0 7/01/2016	04/15/2012	MBS Paydown 0.01227205	865	865	859	854	10	10	10	10	865			0	17	07/01/2016	1
3128GL	WV	0	FGCI E84260 PT 6.0 7/01/2016	05/15/2012	MBS Paydown 0.01178755	1,211	1,211	1,203	1,197	15	15	15	15	1,211			0	30	07/01/2016	1
3128GL	WV	0	FGCI E84260 PT 6.0 7/01/2016	06/15/2012	MBS Paydown 0.0111907	1,492	1,492	1,483	1,474	18	18	18	18	1,492			0	45	07/01/2016	1
31298W	FC	4	FGLMC C59163 PT 7.0 10/01/2031	04/15/2012	MBS Paydown 0.09778718	644	644	659	644			0	0	644			0	15	10/01/2031	1
31298W	FC	4	FGLMC C59163 PT 7.0 10/01/2031	05/15/2012	MBS Paydown 0.09754673	612	612	626	613			0	0	612			0	18	10/01/2031	1
31298W	FC	4	FGLMC C59163 PT 7.0 10/01/2031	06/15/2012	MBS Paydown 0.09730982	603	603	617	604			0	0	603			0	21	10/01/2031	1
31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032	04/25/2012	MBS Paydown 0.01544351	64	64	65	65	(1)	(1)	(1)	(1)	64			0	1	01/01/2032	1
31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032	05/25/2012	MBS Paydown 0.01541144	64	64	66	65	(1)	(1)	(1)	(1)	64			0	2	01/01/2032	1
31388T	QZ	9	FNCL 614372 PT 7.0 1/01/2032	06/25/2012	MBS Paydown 0.01537917	65	65	66	66	(1)	(1)	(1)	(1)	65			0	2	01/01/2032	1
31389C	FZ	7	FNCL 621284 PT 6.50 12/01/2031	04/25/2012	MBS Paydown 0.02257237	6,852	6,852	7,143	7,062	(210)	(210)	(210)	(210)	6,852			0	148	12/01/2031	1
31389C	FZ	7	FNCL 621284 PT 6.50 12/01/2031	05/25/2012	MBS Paydown 0.02152247	3,178	3,178	3,313	3,275	(97)	(97)	(97)	(97)	3,178			0	86	12/01/2031	1
31389C	FZ	7	FNCL 621284 PT 6.50 12/01/2031	06/25/2012	MBS Paydown 0.02004527	4,471	4,471	4,661	4,608	(137)	(137)	(137)	(137)	4,471			0	145	12/01/2031	1
31389N	N7	6	FNCL 630514 PT 6.0 1/1/2032	04/25/2012	MBS Paydown 0.02244779	480	480	476	477	4	4	4	4	480			0	10	01/01/2032	1
31389N	N7	6	FNCL 630514 PT 6.0 1/1/2032	05/25/2012	MBS Paydown 0.0223769	356	356	352	353	3	3	3	3	356			0	9	01/01/2032	1
31389N	N7	6	FNCL 630514 PT 6.0 1/1/2032	06/25/2012	MBS Paydown 0.02230863	342	342	339	340	3	3	3	3	342			0	10	01/01/2032	1
36203R	TF	6	GNSF 357050 PT 8.0 5/15/2023	04/15/2012	MBS Paydown 0.03532987	163	163	171	167	(4)	(4)	(4)	(4)	163			0	4	05/15/2023	1
36203R	TF	6	GNSF 357050 PT 8.0 5/15/2023	05/15/2012	MBS Paydown 0.03516646	164	164	172	168	(4)	(4)	(4)	(4)	164			0	5	05/15/2023	1
36203R	TF	6	GNSF 357050 PT 8.0 5/15/2023	06/15/2012	MBS Paydown 0.03500189	165	165	173	169	(4)	(4)	(4)	(4)	165			0	7	05/15/2023	1
36204C	J6	9	GNSF 365785 PT 7.0 1/15/2024	04/15/2012	MBS Paydown 0.00856684	149	149	153	150	(1)	(1)	(1)	(1)	149			0	3	01/15/2024	1
36204C	J6	9	GNSF 365785 PT 7.0 1/15/2024	05/15/2012	MBS Paydown 0.00841421	150	150	154	151	(1)	(1)	(1)	(1)	150			0	4	01/15/2024	1
36204C	J6	9	GNSF 365785 PT 7.0 1/15/2024	06/15/2012	MBS Paydown 0.00826063	151	151	155	152	(1)	(1)	(1)	(1)	151			0	5	01/15/2024	1
36204H	EF	3	GNSF 370134 PT 6.50 12/15/2023	04/15/2012	MBS Paydown 0.03565017	213	213	216	214	(1)	(1)	(1)	(1)	213			0	5	12/15/2023	1
36204H	EF	3	GNSF 370134 PT 6.50 12/15/2023	05/15/2012	MBS Paydown 0.03543138	214	214	217	215	(1)	(1)	(1)	(1)	214			0	6	12/15/2023	1
36204H	EF	3	GNSF 370134 PT 6.50 12/15/2023	06/15/2012	MBS Paydown 0.0352113	216	216	218	217	(1)	(1)	(1)	(1)	216			0	7	12/15/2023	1
36205C	FH	8	GNSF 386368 PT 7.00 2/15/2024	04/15/2012	MBS Paydown 0.00707453	191	191	196	193	(2)	(2)	(2)	(2)	191			0	4	02/15/2024	1
36205C	FH	8	GNSF 386368 PT 7.00 2/15/2024	05/15/2012	MBS Paydown 0.00698569	91	91	93	92	(1)	(1)	(1)	(1)	91			0	3	02/15/2024	1
36205C	FH	8	GNSF 386368 PT 7.00 2/15/2024	06/15/2012	MBS Paydown 0.00695298	33	33	34	34			0	0	33			0	1	02/15/2024	1
36205C	KY	5	GNSF 386511 PT 7.50 5/15/2024	04/15/2012	MBS Paydown 0.0339078	696	696	720	708	(12)	(12)	(12)	(12)	696			0	17	05/15/2024	1
36205C	KY	5	GNSF 386511 PT 7.50 5/15/2024	05/15/2012	MBS Paydown 0.03359224	646	646	668	656	(11)	(11)	(11)	(11)	646			0	20	05/15/2024	1
36205C	KY	5	GNSF 386511 PT 7.50 5/15/2024	06/15/2012	MBS Paydown 0.03341269	367	367	380	374	(6)	(6)	(6)	(6)	367			0	14	05/15/2024	1
36205F	YX	5	GNSF 389626 PT 8.00 10/15/2024	04/15/2012	MBS Paydown 0.01560166	311	311	325	317	(6)	(6)	(6)	(6)	311			0	8	10/15/2024	1
36205F	YX	5	GNSF 389626 PT 8.00 10/15/2024	05/15/2012	MBS Paydown 0.01535984	247	247	258	251	(4)	(4)	(4)	(4)	247			0	8	10/15/2024	1
36205F	YX	5	GNSF 389626 PT 8.00 10/15/2024	06/15/2012	MBS Paydown 0.01505034	316	316	330	321	(6)	(6)	(6)	(6)	316			0	13	10/15/2024	1
36205P	5J	6	GNSF 396949 PT 8.0 8/15/2024	04/15/2012	MBS Paydown 0.00787228	40	40	41	40	(1)	(1)	(1)	(1)	40			0	1	08/15/2024	1
36205P	5J	6	GNSF 396949 PT 8.0 8/15/2024	05/15/2012	MBS Paydown 0.00783163	40	40	42	41	(1)	(1)	(1)	(1)	40			0	1	08/15/2024	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)
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024.....		06/15/2012	MBS Paydown 0.00774439.....		86	86	89	87		(2)		(2)		86			0	3	08/15/2024	1.....
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024.....		04/15/2012	MBS Paydown 0.0227305.....		118	118	124	121		(3)		(3)		118			0	3	11/15/2024	1.....
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024.....		05/15/2012	MBS Paydown 0.02261377.....		119	119	124	122		(3)		(3)		119			0	4	11/15/2024	1.....
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024.....		06/15/2012	MBS Paydown 0.02249107.....		125	125	131	128		(3)		(3)		125			0	5	11/15/2024	1.....
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028.....		04/15/2012	MBS Paydown 0.0219985.....		143	143	147	145		(2)		(2)		143			0	3	07/15/2028	1.....
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028.....		05/15/2012	MBS Paydown 0.02193322.....		129	129	132	131		(2)		(2)		129			0	4	07/15/2028	1.....
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028.....		06/15/2012	MBS Paydown 0.02185985.....		145	145	149	147		(2)		(2)		145			0	5	07/15/2028	1.....
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029.....		04/15/2012	MBS Paydown 0.012423.....		30	30	29	29				0		30			0	1	07/15/2029	1.....
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029.....		05/15/2012	MBS Paydown 0.01239319.....		30	30	30	30				0		30			0	1	07/15/2029	1.....
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029.....		06/15/2012	MBS Paydown 0.01236319.....		30	30	30	30				0		30			0	1	07/15/2029	1.....
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023.....		04/15/2012	MBS Paydown 0.02539533.....		881	881	904	891		(10)		(10)		881			0	21	03/15/2023	1.....
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023.....		05/15/2012	MBS Paydown 0.02508403.....		610	610	626	617		(7)		(7)		610			0	18	03/15/2023	1.....
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023.....		06/15/2012	MBS Paydown 0.02489396.....		373	373	382	377		(4)		(4)		373			0	13	03/15/2023	1.....
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031.....		04/15/2012	MBS Paydown 0.06858791.....		2,608	2,608	2,655	2,612		(5)		(5)		2,608			0	52	10/15/2031	1.....
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031.....		05/15/2012	MBS Paydown 0.06633594.....		4,722	4,722	4,808	4,898		(176)		(176)		4,722			0	118	10/15/2031	1.....
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031.....		06/15/2012	MBS Paydown 0.06521509.....		2,350	2,350	2,393	2,357		(7)		(7)		2,350			0	71	10/15/2031	1.....
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028.....		04/15/2012	MBS Paydown 0.22892217.....		420	420	408	409		12		12		420			0	11	12/15/2028	1.....
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028.....		05/15/2012	MBS Paydown 0.2239941.....		479	479	465	465		13		13		479			0	15	12/15/2028	1.....
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028.....		06/15/2012	MBS Paydown 0.22135965.....		256	256	248	249		7		7		256			0	10	12/15/2028	1.....
880591 BL 5	TVA-CALL04/12 1992-D 8.25 04/15/2042.....		04/15/2012	Call 106.0.....		689,000	650,000	813,313	693,706		(4,706)		(4,706)		689,000			0	26,813	04/15/2042	1.....
0599999.	Total - Bonds - U.S. Government.....					728,513	689,513	853,831	733,877		0		(5,362)		728,513			0	27,869	XXX...	XXX...
Bonds - U.S. Special Revenue and Special Assessment																					
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022.....		04/01/2012	Sinking Fund Redemption 100.0.....		30,000	30,000	30,000	30,003		(3)		(3)		30,000			0	900	04/01/2022	1FE.....
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		04/15/2012	MBS Paydown 0.02323962.....		1,437	1,437	1,484	1,422		14		14		1,437			0	51	03/15/2020	1.....
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		05/15/2012	MBS Paydown 0.02288567.....		354	354	366	350		3		3		354			0	51	03/15/2020	1.....
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20.....		06/15/2012	MBS Paydown 0.02256687.....		319	319	329	316		3		3		319			0	14	03/15/2020	1.....
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		04/25/2012	MBS Paydown 0.22905061.....		8,010	8,010	7,743	7,999		10		10		8,010			0	120	11/25/2017	1.....
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		05/25/2012	MBS Paydown 0.22190829.....		6,928	6,928	6,697	6,915		13		13		6,928			0	130	11/25/2017	1.....
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017.....		06/25/2012	MBS Paydown 0.21643025.....		5,314	5,314	5,137	5,301		13		13		5,314			0	120	11/25/2017	1.....
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		04/15/2012	MBS Paydown 0.66961063.....		37,485	37,485	34,814	36,579		906		906		37,485			0	562	05/15/2018	1.....
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		05/15/2012	MBS Paydown 0.64776155.....		28,404	28,404	26,380	27,715		689		689		28,404			0	533	05/15/2018	1.....
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018.....		06/15/2012	MBS Paydown 0.62688981.....		27,133	27,133	25,200	26,703		431		431		27,133			0	611	05/15/2018	1.....
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		04/15/2012	MBS Paydown 0.20196104.....		10,909	10,909	11,196	11,077		(168)		(168)		10,909			0	145	06/15/2018	1.....
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		05/15/2012	MBS Paydown 0.1918683.....		13,121	13,121	13,466	13,323		(202)		(202)		13,121			0	219	06/15/2018	1.....
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018.....		06/15/2012	MBS Paydown 0.18007183.....		15,335	15,335	15,739	15,572		(236)		(236)		15,335			0	307	06/15/2018	1.....
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		04/25/2012	MBS Paydown 0.21022467.....		46,602	46,602	43,515	46,099		503		503		46,602			0	699	01/25/2018	1.....

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	For 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)
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		05/25/2012	MBS Paydown 0.17232098.....		49,275	49,275	46,010	48,672		603		603		49,275			0	924	01/25/2018	1.....
31393Y Q6 5	FNR 2004-46 WB SEQ 4.50 1/25/2018.....		06/25/2012	MBS Paydown 0.13104934.....		53,653	53,653	50,099	52,909		744		744		53,653			0	1,207	01/25/2018	1.....
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		04/15/2012	MBS Paydown 0.96808652.....		37,878	37,878	33,220	36,191		1,687		1,687		37,878			0	505	08/15/2018	1.....
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		05/15/2012	MBS Paydown 0.9431299.....		32,444	32,444	28,454	30,997		1,447		1,447		32,444			0	541	08/15/2018	1.....
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018.....		06/15/2012	MBS Paydown 0.91764331.....		33,133	33,133	29,058	31,653		1,479		1,479		33,133			0	663	08/15/2018	1.....
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		04/15/2012	MBS Paydown 0.86202266.....		50,117	50,117	45,293	47,439		2,678		2,678		50,117			0	752	10/15/2023	1.....
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		05/15/2012	MBS Paydown 0.83247226.....		47,872	47,872	43,264	45,310		2,561		2,561		47,872			0	898	10/15/2023	1.....
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023.....		06/15/2012	MBS Paydown 0.80619566.....		42,568	42,568	38,471	40,288		2,281		2,281		42,568			0	958	10/15/2023	1.....
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018.....		04/15/2012	MBS Paydown 0.83504331.....		41,593	41,593	38,012	40,291		1,302		1,302		41,593			0	555	10/15/2018	1.....
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018.....		05/15/2012	MBS Paydown 0.80793922.....		35,235	35,235	32,202	34,130		1,105		1,105		35,235			0	587	10/15/2018	1.....
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018.....		06/15/2012	MBS Paydown 0.78044168.....		35,747	35,747	32,669	34,624		1,123		1,123		35,747			0	715	10/15/2018	1.....
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021.....		04/15/2012	MBS Paydown 0.19369243.....		57,026	57,026	57,055	56,984		41		41		57,026			0	950	04/15/2021	1.....
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021.....		05/15/2012	MBS Paydown 0.14162694.....		67,685	67,685	67,720	67,609		76		76		67,685			0	1,410	04/15/2021	1.....
31394M JG 6	FHR 2721 PD PAC 5.0 4/15/2021.....		06/15/2012	MBS Paydown 0.09274379.....		63,548	63,548	63,580	63,433		115		115		63,548			0	1,589	04/15/2021	1.....
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019.....		04/15/2012	MBS Paydown 0.80179464.....		49,947	49,947	46,958	48,850		1,097		1,097		49,947			0	832	05/15/2019	1.....
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019.....		05/15/2012	MBS Paydown 0.77924714.....		29,312	29,312	27,558	28,665		647		647		29,312			0	611	05/15/2019	1.....
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019.....		06/15/2012	MBS Paydown 0.74776862.....		40,922	40,922	38,473	40,017		905		905		40,922			0	1,023	05/15/2019	1.....
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017.....		04/15/2012	MBS Paydown 0.64207369.....		139,693	139,693	128,398	136,639		3,054		3,054		139,693			0	2,095	12/15/2017	1.....
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017.....		05/15/2012	MBS Paydown 0.5576578.....		109,741	109,741	100,867	107,302		2,438		2,438		109,741			0	2,058	12/15/2017	1.....
31395A 3B 9	FHR 2805 DH SEQ 4.50 12/15/2017.....		06/15/2012	MBS Paydown 0.4536618.....		135,195	135,195	124,263	132,148		3,047		3,047		135,195			0	3,042	12/15/2017	1.....
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018.....		04/15/2012	MBS Paydown 0.30537641.....		37,231	37,231	35,116	36,870		361		361		37,231			0	558	05/15/2018	1.....
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018.....		05/15/2012	MBS Paydown 0.27561175.....		38,694	38,694	36,496	38,284		410		410		38,694			0	726	05/15/2018	1.....
31395A ZP 3	FHR 2823 EL SEQ 4.5 5/15/2018.....		06/15/2012	MBS Paydown 0.2458768.....		38,655	38,655	36,460	38,213		442		442		38,655			0	870	05/15/2018	1.....
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017.....		04/15/2012	MBS Paydown 0.76360815.....		19,725	19,725	20,305	19,740		(15)		(15)		19,725			0	362	07/15/2017	1.....
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017.....		05/15/2012	MBS Paydown 0.74469953.....		24,581	24,581	25,303	24,607		(26)		(26)		24,581			0	563	07/15/2017	1.....
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017.....		06/15/2012	MBS Paydown 0.72216162.....		29,299	29,299	30,160	29,279		20		20		29,299			0	806	07/15/2017	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....					1,572,119	1,572,119	1,477,531	1,540,517		0		31,598		1,572,119			0	30,259	....XXX...	....XXX...
Bonds - Industrial and Miscellaneous																					
00173P AA 3	AMMC 2005-4A A CLO FLT Q3/25/17.....	R..	06/25/2012	MBS Paydown 0.954956393.....		10,267	10,267	9,715	9,761		506		506		10,267			0	41	03/25/2017	1FE.....
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....		04/20/2012	MBS Paydown 0.98160919.....		1,642	1,642	1,642	1,642						1,642			0	30	12/20/2040	1FE.....
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....		05/20/2012	MBS Paydown 0.979967153.....		1,642	1,642	1,642	1,642						1,642			0	37	12/20/2040	1FE.....
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....		06/20/2012	MBS Paydown 0.978325115.....		1,642	1,642	1,642	1,642						1,642			0	45	12/20/2040	1FE.....
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34.....		04/25/2012	MBS Paydown 0.52476383.....		29,323	29,323	29,421	27,940		1,383		1,383		29,323			0	538	01/25/2034	1FM....
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34.....		05/25/2012	MBS Paydown 0.50865733.....		34,484	34,484	34,600	32,858		1,626		1,626		34,484			0	790	01/25/2034	1FM....
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34.....		06/25/2012	MBS Paydown 0.50334649.....		11,371	11,371	11,409	10,834		536		536		11,371			0	313	01/25/2034	1FM....
07383F XH 6	BSCMS 2003-PWR2 A3 SEQ 4.834 05/11/39.....		04/11/2012	MBS Paydown 0.00738252.....		17,766	17,766	18,330	17,690		76		76		17,766			0	286	05/11/2039	1FM....

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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 eig 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)
07383F XH 6	BSCMS 2003-PWR2 A3 SEQ 4.834 05/11/39.....		05/11/2012	MBS Paydown 0.0.....		4,799	4,799	4,951	4,739				60		4,799			0	97	05/11/2039	1FM....
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		04/11/2012	MBS Paydown 0.858048094.....		150,535	150,535	146,348	148,884		1,650		1,650		150,535			0	2,664	02/11/2044	1FM....
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		05/11/2012	MBS Paydown 0.830803459.....		54,489	54,489	52,974	53,892		597		597		54,489			0	1,205	02/11/2044	1FM....
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....		06/11/2012	MBS Paydown 0.80677128.....		48,064	48,064	46,728	47,537		527		527		48,064			0	1,276	02/11/2044	1FM....
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026.....		04/18/2012	MBS Paydown 0.950060936.....		8,208	8,208	8,205	8,236		(28)		(28)		8,208			0	136	10/18/2026	1FE....
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026.....		05/18/2012	MBS Paydown 0.9420722.....		7,989	7,989	7,986	8,016		(27)		(27)		7,989			0	166	10/18/2026	1FE....
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10/15/2026.....		06/18/2012	MBS Paydown 0.933804476.....		8,268	8,268	8,265	8,296		(28)		(28)		8,268			0	206	10/18/2026	1FE....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		04/25/2012	MBS Paydown 0.304911468.....		25,890	25,890	23,442	22,955		2,934		2,934		25,890			0	476	05/25/2035	1FM....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		05/25/2012	MBS Paydown 0.300460081.....		17,806	17,806	16,122	15,787		2,018		2,018		17,806			0	409	05/25/2035	1FM....
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35.....		06/25/2012	MBS Paydown 0.296477676.....		15,930	15,930	14,424	14,124		1,806		1,806		15,930			0	439	05/25/2035	1FM....
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033.....		04/25/2012	MBS Paydown 0.59743093.....		13,476	13,476	13,296	10,991		2,485		2,485		13,476			0	247	08/25/2033	1FM....
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033.....		05/25/2012	MBS Paydown 0.580478517.....		16,952	16,952	16,726	13,826		3,126		3,126		16,952			0	388	08/25/2033	1FM....
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033.....		06/25/2012	MBS Paydown 0.5706262.....		9,852	9,852	9,721	8,036		1,817		1,817		9,852			0	271	08/25/2033	1FM....
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....		04/15/2012	MBS Paydown 0.981871386.....		1,173	1,173	1,173	1,173				0		1,173			0	23	12/15/2038	1FE....
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....		05/15/2012	MBS Paydown 0.980693963.....		1,177	1,177	1,177	1,177				0		1,177			0	28	12/15/2038	1FE....
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....		06/15/2012	MBS Paydown 0.979511913.....		1,182	1,182	1,182	1,182				0		1,182			0	34	12/15/2038	1FE....
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		04/25/2012	MBS Paydown 0.477387213.....		49,830	49,830	48,382	48,892		938		938		49,830			0	909	08/25/2033	1FM....
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		05/25/2012	MBS Paydown 0.46865759.....		22,435	22,435	21,783	22,033		402		402		22,435			0	512	08/25/2033	1FM....
172973 RR 2	CMSI 2003-8 A14 SEQ 5.50 8/25/2033.....		06/25/2012	MBS Paydown 0.453868074.....		38,009	38,009	36,904	37,810		199		199		38,009			0	1,042	08/25/2033	1FM....
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		04/25/2012	MBS Paydown 0.778270345.....		45,928	45,928	37,833	39,206		6,723		6,723		45,928			0	64	08/25/2036	1FM....
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		05/25/2012	MBS Paydown 0.768816865.....		11,817	11,817	9,734	10,087		1,730		1,730		11,817			0	20	08/25/2036	1FM....
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036.....		06/25/2012	MBS Paydown 0.760184589.....		10,790	10,790	8,889	9,211		1,579		1,579		10,790			0	22	08/25/2036	1FM....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		04/25/2012	MBS Paydown 0.878684038.....		4,193	4,193	4,051	4,057		136		136		4,193			0	87	06/25/2037	2FM....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		05/25/2012	MBS Paydown 0.8751229.....		3,561	3,561	3,441	3,446		115		115		3,561			0	92	06/25/2037	2FM....
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037.....		06/25/2012	MBS Paydown 0.869557131.....		5,566	5,566	5,378	5,386		180		180		5,566			0	173	06/25/2037	2FM....
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....		04/18/2012	MBS Paydown 0.9583333.....		8,333	8,333	8,330	8,330		3		3		8,333			0	137	11/18/2026	4Z....
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....		05/18/2012	MBS Paydown 0.95.....		8,333	8,333	8,330	8,330		3		3		8,333			0	172	11/18/2026	4Z....
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026.....		06/18/2012	MBS Paydown 0.9416667.....		8,333	8,333	8,330	8,330		3		3		8,333			0	206	11/18/2026	4Z....
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016.....		04/02/2012	MBS Paydown 6.07219E-4.....		5	5	5	5				0		5			0	0	12/01/2016	5Z....
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016.....		05/02/2012	MBS Paydown 4.93248E-4.....		60	60	60	62		(2)		(2)		60			0	0	12/01/2016	5Z....
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016.....		06/02/2012	MBS Paydown 4.85507E-4.....		4	4	4	4				0		4			0	0	12/01/2016	5Z....
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35.....		04/12/2012	MBS Paydown 0.975057404.....		1,648	1,648	1,706	1,653		(5)		(5)		1,648			0	27	07/12/2035	1FM....
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35.....		05/12/2012	MBS Paydown 0.87989281.....		61,857	61,857	64,039	61,961		(104)		(104)		61,857			0	1,287	07/12/2035	1FM....
46625M RB 7	JPMCC 2002-C3 A2 SEQ 4.994 07/12/35.....		06/12/2012	MBS Paydown 0.816848342.....		40,979	40,979	42,424	41,057		(78)		(78)		40,979			0	1,023	07/12/2035	1FM....
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		04/27/2012	MBS Paydown 0.56871804.....		8,220	8,220	6,124	6,220		2,000		2,000		8,220			0	118	07/27/2037	1FM....
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		05/27/2012	MBS Paydown 0.562407293.....		6,311	6,311	4,702	4,775		1,536		1,536		6,311			0	111	07/27/2037	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	For eig 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)
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....		06/27/2012	MBS Paydown 0.556811703.....		5,596	5,596	4,169	4,234		1,362		1,362		5,596			0	113	07/27/2037	1FM....
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		04/26/2012	MBS Paydown 0.406365272.....		58,189	58,189	55,134	56,254		1,934		1,934		58,189			0	1,047	05/26/2037	1FM....
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		05/26/2012	MBS Paydown 0.387333849.....		19,031	19,031	18,032	18,399		633		633		19,031			0	427	05/26/2037	1FM....
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....		06/26/2012	MBS Paydown 0.383010229.....		4,324	4,324	4,097	4,180		144		144		4,324			0	116	05/26/2037	1FM....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		04/26/2012	MBS Paydown 0.545375139.....		7,304	7,304	6,738	6,844		460		460		7,304			0	64	03/26/2037	1FM....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		05/26/2012	MBS Paydown 0.536625178.....		8,750	8,750	8,072	8,198		552		552		8,750			0	97	03/26/2037	1FM....
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37.....		06/26/2012	MBS Paydown 0.523658754.....		12,966	12,966	11,962	12,149		817		817		12,966			0	173	03/26/2037	1FM....
617446 HC 6	MORGAN ST DEAN W 6.60 04/01/2012.....		04/01/2012	Maturity 100.0.....		1,300,000	1,300,000	1,383,629	1,302,793		(2,793)		(2,793)		1,300,000			0	42,900	04/01/2012	1FE....
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		04/25/2012	MBS Paydown 0.44168503.....		32,084	32,084	31,673	32,201		(118)		(118)		32,084			0	481	04/25/2019	1FM....
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		05/25/2012	MBS Paydown 0.4258937.....		30,793	30,793	30,399	30,943		(150)		(150)		30,793			0	577	04/25/2019	1FM....
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019.....		06/25/2012	MBS Paydown 0.410599759.....		29,823	29,823	29,442	30,004		(181)		(181)		29,823			0	671	04/25/2019	1FM....
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		04/25/2012	MBS Paydown 0.910096304.....		13,836	13,836	13,767	13,823		13		13		13,836			0	265	01/25/2036	2FM....
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		05/25/2012	MBS Paydown 0.893904118.....		21,050	21,050	20,945	21,029		21		21		21,050			0	504	01/25/2036	2FM....
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36.....		06/25/2012	MBS Paydown 0.884947375.....		11,644	11,644	11,586	11,632		12		12		11,644			0	335	01/25/2036	2FM....
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		04/20/2012	MBS Paydown 0.022920142.....		424	424	453	431		(7)		(7)		424			0	16	08/20/2019	4Z....
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		05/20/2012	MBS Paydown 0.022469757.....		365	365	390	371		(6)		(6)		365			0	16	08/20/2019	4Z....
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019.....		06/20/2012	MBS Paydown 0.02195204.....		419	419	448	426		(7)		(7)		419			0	20	08/20/2019	4Z....
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		04/25/2012	MBS Paydown 0.47285918.....		29,795	29,795	26,360	26,424		3,372		3,372		29,795			0	56	10/25/2035	1FM....
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		05/25/2012	MBS Paydown 0.47058722.....		3,408	3,408	3,015	3,022		386		386		3,408			0	8	10/25/2035	1FM....
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		06/25/2012	MBS Paydown 0.46794247.....		3,967	3,967	3,510	3,518		449		449		3,967			0	11	10/25/2035	1FM....
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35.....		04/25/2012	Pass-Through Loss.....			41,158	40,444					0					0	423	10/25/2035	1FM....
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35.....		05/25/2012	Pass-Through Loss.....			84,152	82,692					0					0	1,526	10/25/2035	1FM....
86359D SW 8	SASC 2005-17 B1 SUB CSTR 10/25/35.....		06/25/2012	Pass-Through Loss.....			43,331	42,579					0					0	889	10/25/2035	1FM....
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....		04/16/2012	MBS Paydown 0.90412504.....		3,157	3,157	3,157	3,156		1		1		3,157			0	70	11/16/2039	1Z*....
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....		05/16/2012	MBS Paydown 0.90095058.....		3,174	3,174	3,174	3,174		1		1		3,174			0	88	11/16/2039	1Z*....
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....		06/16/2012	MBS Paydown 0.89775353.....		3,197	3,197	3,197	3,196		1		1		3,197			0	106	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		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		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		0		2,826			0	73	10/16/2040	1AM....
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		04/25/2012	MBS Paydown 0.87258805.....		6,232	6,232	6,002	6,228		4		4		6,232			0	114	12/25/2035	1FM....
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		05/25/2012	MBS Paydown 0.86812771.....		5,798	5,798	5,585	5,794		5		5		5,798			0	133	12/25/2035	1FM....
949832 AA 7	WFMB 2005-14 1A1 SSNR NAS 5.5 12/35.....		06/25/2012	MBS Paydown 0.86015835.....		10,360	10,360	9,979	10,125		235		235		10,360			0	285	12/25/2035	1FM....
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		04/25/2012	MBS Paydown 0.91132962.....		13,151	13,151	12,736	12,888		263		263		13,151			0	241	03/25/2036	1FM....
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		05/25/2012	MBS Paydown 0.90117374.....		13,203	13,203	12,786	12,937		265		265		13,203			0	303	03/25/2036	1FM....
94983Q AL 0	WFMB 2006-3 A11 SSNR NAS 5.50 03/36.....		06/25/2012	MBS Paydown 0.88999943.....		14,527	14,527	14,069	14,228		299		299		14,527			0	399	03/25/2036	1FM....
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		04/25/2012	MBS Paydown 0.29925697.....		29,342	29,342	26,005	25,933		3,409		3,409		29,342			0	429	03/25/2036	1FM....

QE05.4

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.							
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		05/25/2012	MBS Paydown 0.29459332.....		.....13,991	.....13,991	.....12,399	.....12,365	.....	.....1,626	.....	.....1,626	.....	.....13,991	.....	.....	.....0	.....249	03/25/2036	1FM.....
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		06/25/2012	MBS Paydown 0.28818023.....		.....19,239	.....19,239	.....17,051	.....17,004	.....	.....2,235	.....	.....2,235	.....	.....19,239	.....	.....	.....0	.....401	03/25/2036	1FM.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....2,567,718	.....2,736,358	.....2,765,684	.....2,516,061	.....0	.....51,659	.....0	.....51,659	.....0	.....2,567,718	.....0	.....0	.....0	.....69,885	.....XXX...	.....XXX...
8399997.	Total - Bonds - Part 4.....					.....4,868,350	.....4,997,990	.....5,097,046	.....4,790,455	.....0	.....77,895	.....0	.....77,895	.....0	.....4,868,350	.....0	.....0	.....0	.....128,013	.....XXX...	.....XXX...
8399999.	Total - Bonds.....					.....4,868,350	.....4,997,990	.....5,097,046	.....4,790,455	.....0	.....77,895	.....0	.....77,895	.....0	.....4,868,350	.....0	.....0	.....0	.....128,013	.....XXX...	.....XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....4,868,350	.....XXX.....	.....5,097,046	.....4,790,455	.....0	.....77,895	.....0	.....77,895	.....0	.....4,868,350	.....0	.....0	.....0	.....128,013	.....XXX...	.....XXX...

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

QE05.5

**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**

Statement as of June 30, 2012 of the **CONTINENTAL GENERAL INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
JP Morgan Chase..... Austin, TX.....					.....(4,303,202)	.....(3,676,546)	.....(4,128,493)	XXX..
Wachovia Bank..... Winston Salem, NC.....					.....12,370	.....101,797	.....(8,541)	XXX..
Bank of New Mellon..... New York, NY.....					.....503	.....25,366	.....505	XXX..
Wachovia Bank..... Columbia, SC.....					.....125,894	.....125,894	.....125,894	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(4,164,435)	.....(3,423,489)	.....(4,010,635)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(4,164,435)	.....(3,423,489)	.....(4,010,635)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(4,164,435)	.....(3,423,489)	.....(4,010,635)	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