



QUARTERLY STATEMENT

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

Loyal American Life Insurance Company

NAIC Group Code.....0901, 0901
(Current Period) (Prior Period)

NAIC Company Code..... 65722

Employer's ID Number..... 63-0343428

Organized under the Laws of Ohio

State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated/Organized..... May 18, 1955

Commenced Business..... July 4, 1955

Statutory Home Office

1300 East Ninth Street..... Cleveland OH 44114
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office

11200 Lakeline Blvd., Suite 100..... Austin TX 78717
(Street and Number) (City or Town, State and Zip Code)

(512)451-2224
(Area Code) (Telephone Number)

Mail Address

11200 Lakeline Blvd., Suite 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., Suite 100..... Austin TX 78717
(Street and Number) (City or Town, State and Zip Code)

(512)451-2224
(Area Code) (Telephone Number)

Internet Web Site Address

www.loyalamerican.com

Statutory Statement Contact

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OFFICERS

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

OTHER

Paul Adolph Severt	Chief Financial Officer	Tracy Eugene Maples	Chief Actuary
David Lawrence Chambers	Vice President	Michael Kenneth Brown #	Vice President
Maureen Hardiman Ryan #	Assistant Treasurer	Barry Richard McHale #	Assistant Treasurer

DIRECTORS OR TRUSTEES

Bradley Allen Wolfram	Paul Adolph Severt	Thomas Barton Richards #	Eric Paul Palmer #
Frank Sataline Jr. #			

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

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

(Signature)
Bradley Allen Wolfram
1. (Printed Name)
President
(Title)

(Signature)
Brenda Weigilia Hardison
2. (Printed Name)
Secretary
(Title)

(Signature)
Byron Keith Buescher
3. (Printed Name)
Treasurer
(Title)

Subscribed and sworn to before me
This _____ day of _____ November, 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
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	181,815,187		181,815,187	387,381,174
2. Stocks:				
2.1 Preferred stocks.....			.0	
2.2 Common stocks.....	5,495,875		5,495,875	16,748,695
3. Mortgage loans on real estate:				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			.0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$.....(1,983,919)), cash equivalents (\$.....0) and short-term investments (\$.....21,657,017).....	19,673,098		19,673,098	195,647
6. Contract loans (including \$.....0 premium notes).....			.0	18,128,986
7. Derivatives.....			.0	
8. Other invested assets.....			.0	
9. Receivables for securities.....	10		10	32,702
10. Securities lending reinvested collateral assets.....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	206,984,170	.0	206,984,170	422,487,204
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	2,566,082		2,566,082	4,465,240
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	13,124,490	6,708	13,117,782	(643,533)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			.0	1,105,880
15.3 Accrued retrospective premiums.....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	2,205,504		2,205,504	1,756,045
16.2 Funds held by or deposited with reinsured companies.....			.0	
16.3 Other amounts receivable under reinsurance contracts.....	84,379		84,379	1,178,120
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			.0	
18.2 Net deferred tax asset.....	63,384,656	52,341,656	11,043,000	8,027,000
19. Guaranty funds receivable or on deposit.....	164,875		164,875	522,379
20. Electronic data processing equipment and software.....	95,416		95,416	
21. Furniture and equipment, including health care delivery assets (\$.....0).....	1,439,609	1,439,609	.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....	77,285		77,285	29,310
24. Health care (\$.....0) and other amounts receivable.....	2,510,624	2,510,624	.0	
25. Aggregate write-ins for other than invested assets.....	329,411	232,248	97,163	.0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	292,966,501	56,530,845	236,435,656	438,927,645
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. Total (Lines 26 and 27).....	292,966,501	56,530,845	236,435,656	438,927,645

DETAILS OF WRITE-INS

1101.			.0	
1102.			.0	
1103.			.0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.0	.0	.0	.0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	.0	.0	.0	.0
2501. Other Receivables and Prepaid Expenses.....	329,411	232,248	97,163	
2502.			.0	
2503.			.0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	.0	.0	.0	.0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	329,411	232,248	97,163	.0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....0 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....		222,238,520
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	109,853,071	19,119,979
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	17,483	13,418,246
4. Contract claims:		
4.1 Life.....		3,476,412
4.2 Accident and health.....	34,326,284	8,892,643
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....		40,000
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$....2,163,427 accident and health premiums.....	2,163,427	1,229,805
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$....2,594,560 assumed and \$....889,408 ceded.....	3,483,968	1,768,929
9.4 Interest Maintenance Reserve.....	20,646,048	
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....	528,681	770,491
11. Commissions and expense allowances payable on reinsurance assumed.....	1,217,404	
12. General expenses due or accrued.....	2,817,253	451,138
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	669,381	1,278,292
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	1,465,241	548,579
15.2 Net deferred tax liability.....		
16. Unearned investment income.....		522,037
17. Amounts withheld or retained by company as agent or trustee.....	14,137	60,707
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		19,093
19. Remittances and items not allocated.....	471,438	703,044
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	951,270	1,178,762
24.02 Reinsurance in unauthorized companies.....		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....		120,842,629
24.04 Payable to parent, subsidiaries and affiliates.....	345	222,496
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....		
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,078,157	1,338,510
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	180,703,588	398,120,312
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	180,703,588	398,120,312
29. Common capital stock.....	5,640,000	5,640,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	88,842,190	27,937,739
34. Aggregate write-ins for special surplus funds.....	0	2,682,565
35. Unassigned funds (surplus).....	(38,750,122)	4,547,029
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	50,092,068	35,167,333
38. Totals of Lines 29, 30 and 37.....	55,732,068	40,807,333
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	236,435,656	438,927,645

DETAILS OF WRITE-INS

2501. Escheat.....	1,583,013	1,078,510
2502. Deferred Lease Liability.....	308,750	260,000
2503. Other Liabilities.....	186,394	
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).....	2,078,157	1,338,510
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. SSAP 10R Additional Surplus.....		2,660,000
3402. Subsidiary SSAP 10R Additional Surplus.....		22,565
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	2,682,565

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	(132,209,984)	76,859,951	103,290,042
2. Considerations for supplementary contracts with life contingencies.....	(419,176)		
3. Net investment income.....	17,520,742	18,272,824	24,262,766
4. Amortization of Interest Maintenance Reserve (IMR).....	1,643,918	193,341	310,083
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	3,772,826	4,976,866	6,261,735
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....			
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	1,695,501	258,156	652,669
9. Totals (Lines 1 to 8.3).....	(107,996,173)	100,561,138	134,777,295
10. Death benefits.....	(1,007,606)	1,461,094	1,786,789
11. Matured endowments (excluding guaranteed annual pure endowments).....	121,994	5,885	8,173
12. Annuity benefits.....	2,860,656	6,370,929	7,736,500
13. Disability benefits and benefits under accident and health contracts.....	81,901,421	54,364,832	71,823,164
14. Coupons, guaranteed annual pure endowments and similar benefits.....	(102,380)	907	1,167
15. Surrender benefits and withdrawals for life contracts.....	11,698,407	15,450,850	20,603,132
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	(4,502,921)	194,707	400,939
18. Payments on supplementary contracts with life contingencies.....	50,907	56,259	74,565
19. Increase in aggregate reserves for life and accident and health contracts.....	(248,451,517)	(14,345,972)	(18,589,971)
20. Totals (Lines 10 to 19).....	(157,431,039)	63,559,491	83,844,458
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	16,770,455	16,587,106	21,987,004
22. Commissions and expense allowances on reinsurance assumed.....	1,316,741	1,051	1,560
23. General insurance expenses.....	9,201,354	9,047,385	12,257,028
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,207,438	2,248,554	3,019,974
25. Increase in loading on deferred and uncollected premiums.....	(373,207)	(43,674)	(83,727)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	4,012,311	4,631,137	6,962,624
28. Totals (Lines 20 to 27).....	(123,295,947)	96,031,050	127,988,921
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	15,299,774	4,530,088	6,788,374
30. Dividends to policyholders.....	11,988	27,903	36,575
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	15,287,786	4,502,185	6,751,799
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	3,267,262	1,605,108	3,231,574
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	12,020,524	2,897,077	3,520,225
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.62,363,709 (excluding taxes of \$.305,896 transferred to the IMR).....	(59,726,418)	(612,085)	(692,460)
35. Net income (Line 33 plus Line 34).....	(47,705,894)	2,284,992	2,827,765
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	40,807,333	37,883,946	37,883,946
37. Net income (Line 35).....	(47,705,894)	2,284,992	2,827,765
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.129,666.....	(2,646,546)	53,114	77,560
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	51,876,322	516,968	851,566
41. Change in nonadmitted assets.....	(47,536,748)	838,285	267,586
42. Change in liability for reinsurance in unauthorized companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	227,492	77,657	91,599
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....	60,904,451		
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(160,678)	(1,361,198)	(1,418,638)
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(33,664)	83,974	225,949
54. Net change in capital and surplus (Lines 37 through 53).....	14,924,735	2,493,792	2,923,387
55. Capital and surplus as of statement date (Lines 36 + 54).....	55,732,068	40,377,738	40,807,333
DETAILS OF WRITE-INS			
08.301. Interest on Agents Balances.....	166,587	235,610	302,294
08.302. Express Script Rebates.....	39,005	21,881	28,631
08.303. Other Miscellaneous Income.....	28,564	665	1,265
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	1,461,345	0	320,479
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	1,695,501	258,156	652,669
2701. Interest on Debt.....	3,982,331	4,628,105	6,959,592
2702. Penalties.....	1,208	3,032	3,032
2703. Change in LAE Accrual.....	28,770		
2798. Summary of remaining write-ins for Line 27 from overflow page.....	2	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	4,012,311	4,631,137	6,962,624
5301. SSAP 10R Additional Surplus.....	(2,660,000)	84,000	255,000
5302. Subsidiary SSAP 10R Additional Surplus.....	(22,565)	(26)	(29,051)
5303. GALAC Contribution to GALAC Holding.....	637,136		
5398. Summary of remaining write-ins for Line 53 from overflow page.....	2,011,765	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(33,664)	83,974	225,949

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	(152,627,885)	76,987,377	101,874,112
2. Net investment income.....	18,190,537	17,213,091	22,847,179
3. Miscellaneous income.....	5,307,649	4,021,696	5,441,357
4. Total (Lines 1 through 3).....	(129,129,699)	98,222,164	130,162,648
5. Benefit and loss related payments.....	70,469,177	75,619,283	98,718,000
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	32,651,266	32,622,800	43,461,413
8. Dividends paid to policyholders.....	51,988	27,903	30,666
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	4,757,733	1,253,550	2,702,550
10. Total (Lines 5 through 9).....	107,930,164	109,523,536	144,912,629
11. Net cash from operations (Line 4 minus Line 10).....	(237,059,863)	(11,301,372)	(14,749,981)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	378,305,170	24,684,857	37,515,594
12.2 Stocks.....	16,225,088		
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	32,692		
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	394,562,950	24,684,857	37,515,594
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	150,328,084	14,094,085	29,675,840
13.2 Stocks.....	2,404,000		
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....		0	
13.6 Miscellaneous applications.....			32,702
13.7 Total investments acquired (Lines 13.1 to 13.6).....	152,732,084	14,094,085	29,708,542
14. Net increase (decrease) in contract loans and premium notes.....	(18,127,134)	(540,218)	(545,457)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	259,958,000	11,130,990	8,352,509
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	147,872		
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(117,130)	(707,857)	(453,199)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(3,451,428)	2,730,397	1,427,182
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(3,420,686)	2,022,540	973,983
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	19,477,451	1,852,158	(5,423,489)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	195,647	5,619,136	5,619,136
19.2 End of period (Line 18 plus Line 19.1).....	19,673,098	7,471,293	195,647

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

20.0001	Return of capital from subsidiary paid with investment securities.....	4,623,661		
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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.....	5,266,077	5,700,770	7,383,087
3. Ordinary individual annuities.....	120,430	556,256	736,874
4. Credit life (group and individual).....	.....	.....	.....
5. Group life insurance.....	77,345	84,297	107,436
6. Group annuities.....	.....	.....	.....
7. A&H - group.....	1,558,449	640,090	879,297
8. A&H - credit (group and individual).....	.....	.....	.....
9. A&H - other.....	90,248,701	83,917,674	112,794,407
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	97,271,002	90,899,087	121,901,101
12. Deposit-type contracts.....	.....	.....103,872	181,650
13. Total.....	97,271,002	91,002,959	122,082,751

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

a. Accounting Practices and Procedures

The financial statements of Loyal American Life Insurance Company ("LALIC" or "the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures* manual, ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Ohio.

Note 2 - Accounting Changes and Corrections of Errors

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

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

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

- D. (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from original purchase assumptions are accounted for on a prospective basis.
- (2) The Company does not currently hold any securities with an other-than-temporary ("OTTI") impairment where there is an intent to sell or an inability or lack of intent to hold the securities for a sufficient period of time necessary to recover the amortized cost basis of the securities.
- (3) The Company had no securities with a credit-related other-than-temporary ("OTTI") impairment charge recognized.
- (4) The following table shows all loan-backed securities with an unrealized loss:

Less than 12 months		12 months or more	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
\$ 2,113,622	\$ 27,038	\$ 0	\$ 0

- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 2012. The Company has the intent to hold such securities until they recover in value or mature.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

Not applicable.

Note 9 - Income Taxes

The Company's deferred tax assets (DTA) and liabilities (DTL) are determined by identifying its temporary differences. These temporary differences are measured using a "balance sheet" approach by comparing statutory and tax basis balance sheets for the Company.

The Company admits deferred tax assets pursuant to SSAP No. 101, Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10. All paragraph references included in this footnote are to SSAP 101.

NOTES TO FINANCIAL STATEMENTS

A. The components of the net deferred tax asset (DTA)/ Liability (DTL) at September 30, 2012 are as follows:

(in Thousands)	September 30, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Gross DTA	64,866	-	64,866	11,357	2,528	13,885	53,509	(2,528)	50,981
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTA (1a - 1b)	64,866	-	64,866	11,357	2,528	13,885	53,509	(2,528)	50,981
(d) Nonadmitted DTA	(53,293)	-	(53,293)	(3,601)	(10)	(3,611)	(49,692)	10	(49,682)
(e) Subtotal Net Admitted DTA (1c - 1d)	11,573	-	11,573	7,756	2,518	10,274	3,817	(2,518)	1,299
(f) DTL	(530)	-	(530)	(1,589)	(638)	(2,247)	1,059	658	1,717
(g) Net admitted DTA (1e - 1f)	11,043	-	11,043	6,167	1,860	8,027	4,876	(1,860)	3,016

(in Thousands)	September 30, 2012			December 31, 2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
SSAP 101, paragraphs 11a, 11b, and 11c									
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	4,354	-	4,354	4,446	296	4,742	(92)	(296)	(388)
(b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets Form 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	6,689	-	6,689	1,063	2,222	3,285	5,626	(2,222)	3,404
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	10,865	-	10,865	1,063	2,222	3,285	9,802	(2,222)	7,580
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold			6,689			4,870			1,819
(c) Adjusted Gross Deferred Tax Assets (excluding the Amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	530	-	530	2,247	-	2,247	(1,717)	-	(1,717)
(d) Deferred Tax Assets Admitted as the result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	11,573	-	11,573	7,756	2,518	10,274	3,817	(2,518)	1,299

	September 30, 2012	December 31, 2011
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	1012%	893%
(b) Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	44,393,341	39,341,842

The company's tax-planning strategies did not include the use of reinsurance-related tax planning strategies

B. Unrecognized DTLs

All deferred tax liabilities have been properly recognized.

C. Current Tax and Change in Deferred Tax

1. Current Income Tax: **OMITTED**

2. Deferred Tax Assets:

(in Thousands)	September 30, 2012	December 31, 2011	Change
Other insurance & contract holder liability	1,307	1,103	204
Goodwill & intangibles	55,114	-	55,114
Deferred acquisition costs	3,070	9,060	(5,990)
Nonadmitted assets	896	797	99
Investment, net	3,268	2,325	943
Other	1,211	600	611
Gross DTA	64,866	13,885	50,981
Valuation allowance	-	-	-
Adjusted gross DTA	64,866	13,885	50,981
Nonadmitted DTA	(53,293)	(3,611)	(49,682)
Admitted DTA	11,573	10,274	1,299

3. Deferred Tax Liabilities:

(in Thousands)	September 30, 2012	December 31, 2011	Change
Other insurance & contract holder liability	415		415
Investment, net		2,042	(2,042)
Other	115	205	(90)
Gross DTL	530	2,247	(1,717)
4. Net Deferred Tax Assets/Liabilities	11,043	8,027	3,016

The adjusted change in net deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted deferred tax assets which are reported separately as a part of the Change in Nonadmitted Assets and related items on page 4, line 41):

(in Thousands)	September 30, 2012	December 31, 2011	Change
Total gross DTA	64,866	13,885	50,981
Total DTL	(530)	(2,247)	1,717
Net DTA/(DTL)	64,336	11,638	52,698
Tax effect of unrealized gains (losses)			
Implementation of SSAP No. 43R			
Change in net deferred income tax			52,698

D. **OMITTED**

E.

(1) At September 30, 2012, the company has no net operating or capital loss carry forwards.

NOTES TO FINANCIAL STATEMENTS

(2) The Company has taxes incurred in prior periods available for recoupment as follows (in Thousands):

2011	-
2010	-

(3) Deposits under IRS Code Section 6603 - not applicable

F. The Company’s Federal Income Tax Return is filed on a stand alone basis.

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

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

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

The Company completed its sale of GALAC Holding to Presidential Life Insurance Company on July 3, 2012.

On May 10, 2012, Great American Financial Resources, Inc. (“GAFRI”), the ultimate parent of the Company, and certain of its subsidiaries entered into an agreement (the “Agreement”) to sell their Medicare Supplement and other non-long term care health businesses to Cigna Health and Life Insurance Company (the “Buyer”). Pursuant to the sale, which was completed on August 31, 2012, the Buyer became the ultimate parent of American Retirement Life Insurance Company, Central Reserve Life Insurance Company, Loyal American Life Insurance Company, Provident American Life & Health Insurance Company, United Benefit Life Insurance Company and Ceres Sales of Ohio, LLC (the “Targets”). Prior to the sale of the Targets, those companies (other than Ceres Sales of Ohio, which is not an insurance company) reinsured any life or annuity business they held to Great American Life Insurance Company (“GALIC”) through a 100% coinsurance agreement. Also, GALIC, Continental General Insurance Company (“CGIC”) and United Teacher Associates Insurance Company (“UTAIC”) reinsured all Medicare supplement and other non-long term care health business into Loyal American Life Insurance Company through a 100% coinsurance agreement, prior to the sale of the Targets.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

Not applicable.

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

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

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 - Fair Value

- A. The Company does not have any assets or liabilities carried at fair value.
- B. Not applicable.
- 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	\$ 4,866,133	\$ 4,656,208	\$ 4,866,133	\$ -	\$ -
States, municipalities and political subdivisions	5,217,315	5,196,746	-	2,217,315	-
All other bonds	181,691,693	171,962,236	-	181,691,693	-
Total Bonds	191,775,141	181,815,190	4,866,133	186,909,008	-

- D. Not applicable.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

Management has evaluated the financial statements for subsequent events through November 14, 2012, the date financial statements were available to be issued.

Note 23 - Reinsurance

- A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
- Yes () No (X) (if Yes, give the full details)
2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary or a creditor or an insured or any other person not primarily engaged in the reinsurance business?
- Yes () No (X) (if Yes, give the full details)

Section 2 – Ceded Reinsurance Report – Part A

1. Does the Company have any reinsurance agreement in effect under which the reinsurer may unilaterally cancel any reinsurance for reason other than for nonpayment of premium or other similar credits?
- Yes () No (X) (if Yes, give the full details)
- a. If yes, what is the estimated amount of aggregate reduction in surplus of a unilateral cancellation by the insurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience the business reinsured in making this estimate.
- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?
1. Does the Company have any reinsurance agreement in effect such that the amount losses, paid or accrued through the statement date may result in a payment to the reinsurer of the amount that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same insurer, exceed the total direct premium collected under the reinsured policies?
- Yes () No (X) (if Yes, give the full details)

NOTES TO FINANCIAL STATEMENTS

Section 3 – Ceded Reinsurance Report – Part B

1.

What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate.
2.

Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes (☐) No (☒)(if Yes, give the full details)

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2012.

C. Commutation of Ceded Reinsurance

The Company was not involved in any commutation of ceded reinsurance during 2012.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2011 were \$10,746,042. As of September 30, 2012, \$8,494,321 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,001,823 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on medicare supplement and cancer expense lines of insurance. Therefore, there has been a \$1,249,898 favorable prior year development since December 31, 2011 to September 30, 2012. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

Not applicable.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

Loyal American Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☒]

No ☐]

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?
If yes, complete the Schedule Y-Part 1 - Organizational chart.

Yes ☒]

No ☐]

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	2	3
Name of Entity	NAIC Company Code	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?
If yes, attach an explanation.

Yes ☐]

No ☒]

N/A ☐]

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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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?
(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.

Yes ☒]

No ☐]

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).
Each entity adopted Cigna's Code of Ethics on August 31, 2012.

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐]

No ☒]

Q08

Loyal American Life 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 [X] 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 [X]

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$13,766,185	\$5,495,875
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$13,766,185	\$5,495,875
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [X]
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 [X] 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 [X]

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

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

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

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

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

17.2 If no, list exceptions:

Loyal American Life Insurance Company
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:

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....

1.12

Residential mortgages.....

\$.....

1.13

Commercial mortgages.....

\$.....

1.14

Total mortgages in good standing.....

\$.....0

1.2

Long-term mortgages in good standing with restructured terms

1.21

Total mortgages in good standing with restructured terms.....

\$.....

1.3

Long-term mortgage loans upon which interest is overdue more than three months

1.31

Farm mortgages.....

\$.....

1.32

Residential mortgages.....

\$.....

1.33

Commercial mortgages.....

\$.....

1.34

Total mortgages with interest overdue more than three months.....

\$.....0

1.4

Long-term mortgage loans in process of foreclosure

1.41

Farm mortgages.....

\$.....

1.42

Residential mortgages.....

\$.....

1.43

Commercial mortgages.....

\$.....

1.44

Total mortgages in process of foreclosure.....

\$.....0

1.5

Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$.....0

1.6

Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61

Farm mortgages.....

\$.....

1.62

Residential mortgages.....

\$.....

1.63

Commercial mortgages.....

\$.....

1.64

Total mortgages foreclosed and transferred to real estate.....

\$.....0

2.

Operating Percentages:

2.1

A&H loss percent.....

.....65.9

2.2

A&H cost containment percent.....

.....

2.3

A&H expense percent excluding cost containment expenses.....

.....13.3

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)
Life Non-Affiliates						
63312.....	13-1935920.....	08/31/2012	Great American Life Insurance Company.....	OH.....	ACO/IG.....	YES.....

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

Current Year to Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL.....	L.....	505,578		2,597,262		3,102,840	
2.	Alaska.....	AK.....	L.....	1,563		4,395		5,958	
3.	Arizona.....	AZ.....	L.....	26,676		364,269		390,945	
4.	Arkansas.....	AR.....	L.....	165,140		563,375		728,515	
5.	California.....	CA.....	L.....	93,757		575,628		669,385	
6.	Colorado.....	CO.....	L.....	13,529		561,734		575,263	
7.	Connecticut.....	CT.....	L.....	6,646		32,491		39,137	
8.	Delaware.....	DE.....	L.....	18,749		6,356		25,105	
9.	District of Columbia.....	DC.....	L.....	7,039		7,645		14,684	
10.	Florida.....	FL.....	L.....	558,774	67,147	757,020		1,382,941	
11.	Georgia.....	GA.....	L.....	234,673	1,099	839,640		1,075,412	
12.	Hawaii.....	HI.....	L.....	11,882		85,545		97,427	
13.	Idaho.....	ID.....	L.....	2,098		770,826		772,924	
14.	Illinois.....	IL.....	L.....	105,842		6,826,257		6,932,099	
15.	Indiana.....	IN.....	L.....	204,083		4,236,877		4,440,960	
16.	Iowa.....	IA.....	L.....	11,641		3,517,215		3,528,856	
17.	Kansas.....	KS.....	L.....	38,956		3,504,634		3,543,590	
18.	Kentucky.....	KY.....	L.....	38,041		1,475,466		1,513,507	
19.	Louisiana.....	LA.....	L.....	216,353		1,613,186		1,829,539	
20.	Maine.....	ME.....	L.....	62,593		152,683		215,276	
21.	Maryland.....	MD.....	L.....	54,889		138,666		193,555	
22.	Massachusetts.....	MA.....	L.....	62,795	26,548	26,931		116,274	
23.	Michigan.....	MI.....	L.....	49,986		4,571,459		4,621,445	
24.	Minnesota.....	MN.....	L.....	25,819		240,210		266,029	
25.	Mississippi.....	MS.....	L.....	221,804		4,238,839		4,460,643	
26.	Missouri.....	MO.....	L.....	105,444		2,462,337		2,567,781	
27.	Montana.....	MT.....	L.....	927		1,186,825		1,187,752	
28.	Nebraska.....	NE.....	L.....	23,714		2,227,842		2,251,556	
29.	Nevada.....	NV.....	L.....	12,427		63,407		75,834	
30.	New Hampshire.....	NH.....	L.....	12,001		10,829		22,830	
31.	New Jersey.....	NJ.....	L.....	62,922		12,278		75,200	
32.	New Mexico.....	NM.....	L.....	10,608		404,893		415,501	
33.	New York.....	NY.....	N.....	17,129		15,384		32,513	
34.	North Carolina.....	NC.....	L.....	538,095	1,284	5,599,455		6,138,834	
35.	North Dakota.....	ND.....	L.....	1,174		48,008		49,182	
36.	Ohio.....	OH.....	L.....	139,341		2,719,725		2,859,066	
37.	Oklahoma.....	OK.....	L.....	80,121		2,302,194		2,382,315	
38.	Oregon.....	OR.....	L.....	14,917		2,150,566		2,165,483	
39.	Pennsylvania.....	PA.....	L.....	52,386	21,770	696,148		770,304	
40.	Rhode Island.....	RI.....	L.....	22,130		15,598		37,728	
41.	South Carolina.....	SC.....	L.....	217,951	10	5,377,166		5,595,127	
42.	South Dakota.....	SD.....	L.....	16,389		1,226,320		1,242,709	
43.	Tennessee.....	TN.....	L.....	330,976	10	2,010,943		2,341,929	
44.	Texas.....	TX.....	L.....	293,516		22,853,077		23,146,593	
45.	Utah.....	UT.....	L.....	15,082		456,694		471,776	
46.	Vermont.....	VT.....	L.....	100,018		26,817		126,835	
47.	Virginia.....	VA.....	L.....	129,798	350	412,712		542,860	
48.	Washington.....	WA.....	L.....	3,948		37,714		41,662	
49.	West Virginia.....	WV.....	L.....	113,915	276	585,963		700,154	
50.	Wisconsin.....	WI.....	L.....	10,873		516,674		527,547	
51.	Wyoming.....	WY.....	L.....	2,504		201,498		204,002	
52.	American Samoa.....	AS.....	N.....					0	
53.	Guam.....	GU.....	N.....	2,095				2,095	
54.	Puerto Rico.....	PR.....	N.....	9,122		50		9,172	
55.	US Virgin Islands.....	VI.....	L.....	13,297	1,936	600		15,833	
56.	Northern Mariana Islands.....	MP.....	N.....					0	
57.	Canada.....	CN.....	N.....	140				140	
58.	Aggregate Other Alien.....	OT.....	XXX.....	180,800	0	462	0	181,262	0
59.	Subtotal.....	(a).....	51.....	5,272,666	120,430	91,330,788	0	96,723,884	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.....		69,793		14,371		84,164	
94.	Aggregate other amounts not allocable by State.....	XXX.....		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....		5,342,459	120,430	91,345,159	0	96,808,048	0
96.	Plus Reinsurance Assumed.....	XXX.....		24,035		7,972		32,007	
97.	Totals (All Business).....	XXX.....		5,366,494	120,430	91,353,131	0	96,840,055	0
98.	Less Reinsurance Ceded.....	XXX.....		3,987,295	47,643	10,184,505		14,219,443	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....		1,379,199	72,787	81,168,626	0	82,620,612	0
DETAILS OF WRITE-INS									
5801.	Other Aliens.....	XXX.....		180,800		462		181,262	
5802.	.....	XXX.....						0	
5803.	.....	XXX.....						0	
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....		0	0	0	0	0	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX.....		180,800	0	462	0	181,262	0
9401.	.....	XXX.....						0	
9402.	.....	XXX.....						0	
9403.	.....	XXX.....						0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....		0	0	0	0	0	0

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

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

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

PART 1 -- ORGANIZATION CHART

The following is a listing identifying and indicating the interrelationships among all affiliated insurers (identified by an asterisk, and if such insurer is incorporated in the United States of America, by a Federal Employer Identification Number, NAIC Company Code and Jurisdiction of Incorporation) and all other affiliates, as of September 30, 2012:

Cigna CORPORATION	
(A Delaware corporation and ultimate parent company)	
Cigna Holdings, Inc.	
Cigna Intellectual Property, Inc.	
Cigna Investment Group, Inc.	
Cigna International Finance Inc.	
Former Cigna Investments, Inc.	
Cigna Investments, Inc.	
Cigna Mezzanine Partners III, LP	
Cottage Grove Real Estate, Inc.	
Cigna Mezzanine Partners III, Inc.	
Cigna Benefits Financing, Inc.	
(EI # 010947889, DE)	
Connecticut General Corporation	
Benefit Management Corp.	
(EI # 81-0585518)	
*Allegiance Life & Health Insurance Company	
(EI # 20-4433475, NAIC # 12814, MT)	
*Allegiance Re, Inc.	
(EI # 20-3851464, MT)	
Allegiance Benefit Plan Management, Inc.	
Allegiance COBRA Services, Inc.	
Allegiance Provider Direct, LLC	
Community Health Network, LLC	
Intermountain Underwriters, Inc.	
Star Point, LLC	
HealthSpring, Inc.	
NewQuest, LLC	
Bravo Health, LLC	
*Bravo Health Mid-Atlantic, Inc.	
(EI # 52-2259087, NAIC # 10095, MD)	
*Bravo Health Pennsylvania, Inc.	
(EI # 52-2363406, NAIC # 11254, PA)	
*HealthSpring Life & Health Insurance Company	
(EI # 20-8534298, NAIC # 12902, TX)	
*HealthSpring of Alabama, Inc.	
(EI # 63-0925225, NAIC # 95781, AL)	
*HealthSpring of Florida, Inc.	
(EI # 65-1129599, NAIC #11532, FL)	
NewQuest Management of Illinois, LLC	
NewQuest Management of Florida, LLC	
HealthSpring Management of America, LLC	
HealthSpring Financial Services, LLC	
NewQuest Management of West Virginia, LLC	
TexQuest, LLC	
HouQuest, LLC	
GulfQuest, LP	
NewQuest Management of Alabama, LLC	
HealthSpring USA, LLC	
HealthSpring Management, Inc.	
HealthSpring of Tennessee, Inc.	
(EI # 62-1593150, NAIC # 11522, MD)	
Tennessee Quest, LLC	
HealthSpring Pharmacy Services, LLC	
HealthSpring Pharmacy of Tennessee, LLC	
*Cigna Arbor Life Insurance Company	
(EI # 03-0452349, NAIC # 13733, CT)	
Cigna Behavioral Health, Inc.	
Cigna Behavioral Health of California, Inc.	
(EI# 94-3107309)	
Cigna Behavioral Health of Texas, Inc.	
(EI# 75-2751090)	
MCC Independent Practice Association of New York, Inc.	
Cigna Dental Health, Inc.	
Cigna Dental Health of California, Inc.	
(EI# 59-2600475, CA)	
Cigna Dental Health of Colorado, Inc.	
(EI# 59-2675861, NAIC # 11175, CO)	

Loyal American Life Insurance Company

<u>Cigna Healthcare, Inc.</u>
<u>*Cigna Life Insurance Company of Canada (Canada)</u> (AA-1560515)
<u>*Cigna Life Insurance Company of New York</u> (EI# 13-2556568, NAIC # 64548, NY)
<u>*Connecticut General Life Insurance Company</u> (EI# 06-0303370, NAIC # 62308, CT)
<u>CARING - Albuquerque, LLC</u> (EI# 27-5402936, DE)
<u>CG Gillette Ridge, LLC</u> <u>Gillette Ridge Apartments LLC</u>
<u>CG Lincoln Square LLC</u> <u>Lincoln Square Hotel, LLC</u> <u>LS Holdings, LLC</u> <u>Lincoln Square Garage, LLC</u> <u>Lincoln Square Office, LLC</u> <u>Lincoln Square Residential, LLC</u> <u>Lincoln Square Retail, LLC</u>
<u>CG Merrick, LLC</u> <u>Merrick Park LLC</u> <u>Merrick Park Parking LLC</u>
<u>CG Morrison LLC</u> <u>Civic Holding LLC</u>
<u>CG Mystic Center LLC</u> <u>Station Landing Holding LLC</u>
<u>CG Mystic Land LLC</u> <u>ND/CG Holding LLC</u>
<u>CG Pinnacle, L.L.C.</u> <u>Pinnacle Industrial Center, LP</u>
<u>CG Skyline, LLC</u> <u>Skyline ND/CG LLC</u> <u>ND Mystic Center Note LLC</u> <u>Skyline Mezzanine Borrower, LLC</u> <u>Skyline at Station Landing, LLC</u>
<u>Careallies, LLC</u>
<u>Carson Bayport 1 LP</u>
<u>CG Bayport LLC</u> <u>Bayport Colony Apartments LLC</u>
<u>CG Shirlington LLC</u> <u>Shirlington Apartments LLC</u>
<u>CG Wheaton, LLC</u>
<u>CG-LINA Bayport I LLC</u>
<u>CG-LINA Colonial LLC</u> <u>ND/CG Colonial LLC</u> <u>PHF-ND Colonial LLC</u>
<u>CG-LINA Commonwealth LLC</u> <u>Unico/CG Commonwealth LLC</u> <u>Commonwealth Acquisition LLC</u>
<u>CG-LINA Jacob Way, LLC</u>
<u>CG-LINA Lovejoy LLC</u> <u>Unico-CG Lovejoy LLC</u>
<u>Cigna Onsite Health, LLC</u>
<u>CR Longwood Investors, LP</u> <u>ND/CR Longwood LLC</u> <u>ARE/ND/CR Longwood LLC</u>
<u>Gillette Ridge Community Council, Inc.</u>
<u>Gillette Ridge Golf LLC</u>
<u>Hazard Center Investment Company LLC</u>
<u>Secon Properties, LP.</u>
<u>Teal Rock 501 Grant Street GP, LLC</u>
<u>Teal Rock 501 Grant Street, LP</u>
<u>Tel-Drug of Pennsylvania, LLC</u>
<u>AEW/FDG, LP</u>
<u>CR Washington Investors LP</u>
<u>ND/CR Unicorn LLC</u>

Loyal American Life Insurance Company

	<u>Union Wharf Apartments LLC</u>
	<u>AMD Apartments Limited Partnership</u>
	<u>SP Newport Crossing LLC</u>
	<u>PUR Arbors Apartment Venture LLC</u>
	<u>CG Seventh LLC</u>
	<u>Ideal Properties II LLC</u>
	<u>CG-LINA Realty Investors LLC</u>
	<u>CG-LINA Alessandro II LLC</u>
	<u>115 Sansome Street Associates, LLC</u>
	<u>121 Tasman Apartments LLC</u>
	<u>Alto Apartments LLC</u>
	<u>CG-LINA Paper Box LLC</u>
	<u>CG-LINA 10 Brookline, LLC</u>
	<u>ND/CR 10 Brookline LLC</u>
	<u>Cigna Affiliates Realty Investment Group, LLC</u> (EI# 27-5402196, DE)
	<u>Cigna Dulles Town, LLC</u>
	<u>Dulles Town Center Mall, LLC</u>
	<u>CORAC LLC</u>
	<u>Bridgepoint Office Park Associates, LLC</u> (EI# 27-3923999, DE)
	<u>Fairway Center Associates, LLC</u> (EI# 27-3126102, DE)
	<u>Henry on the Park Associates, LLC</u> (EI 27-3582688, DE)
	<u>*Cigna Health and Life Insurance Company</u> (EI # 59-1031071, NAIC # 67369, CT)
	<u>CarePlexus, LLC</u> (EI# 45-2681649; DE)
	<u>Cigna Corporate Services, LLC</u> (EI 27-3396038, DE)
	<u>Cigna Insurance Agency, LLC</u> (EI # 27-1903785, CT)
	<u>Ceres Sales of Ohio, LLC</u> (EI # 34-1970892, OH)
	<u>American Retirement Life Insurance Company</u> (EI # 59-2760189, NAIC # 88366, OH)
	<u>Central Reserve Life Insurance Company</u> (EI # 34-0970995, NAIC # 61727, OH)
	<u>Loyal American Life Insurance Company</u> (EI # 63-0343428, NAIC # 65722, OH)
	<u>Provident American Life and Health Insurance Company</u> (EI # 23-1335885, NAIC # 67903, OH)
	<u>United Benefit Life Insurance Company</u> (EI # 75-2305400, NAIC # 65269, OH)
I	<u>Cigna Health Management, Inc.</u> (EI# 23-1728483, DE)
	<u>Kronos Optimal Health Company</u> (20-8064696, AZ)
	<u>*Life Insurance Company of North America</u> (EI# 23-1503749, NAIC # 65498, PA)
	<u>*Cigna & CMC Life Insurance Company Limited (China) (50%)</u> (remaining interest owned by an unaffiliated party)
	<u>*LINA Life Insurance Company of Korea (Korea)</u>
	<u>Cigna Direct Marketing Company, Inc.</u>
	<u>Tel-Drug, Inc.</u>
	<u>Vielife Holdings Limited (United Kingdom)</u>
	<u>Vielife Limited (United Kingdom)</u>
	<u>Vielife Services, Inc.</u>
	<u>Businesshealth UK Limited</u>
	<u>CG Individual Tax Benefit Payments, Inc.</u>
	<u>CG Life Pension Benefits Payments, Inc.</u>
	<u>Cigna Federal Benefits, Inc.</u>
	<u>Cigna Healthcare Benefits, Inc.</u>
	<u>Cigna Integratedcare, Inc.</u>
	<u>Cigna Managed Care Benefits Company</u>
	<u>Cigna Re Corporation</u>
	<u>Blodget & Hazard Limited</u>
	<u>Cigna Resource Manager, Inc.</u>
	<u>Connecticut General Benefit Payments, Inc.</u>
	<u>Healthsource Benefits, Inc.</u>
	<u>IHN, Inc.</u>

Loyal American Life Insurance Company

			<u>LINA Benefit Payments, Inc.</u>
			<u>Mediversal, Inc.</u>
			<u>Universal Claims Administration</u>
			<u>Cigna Global Holdings, Inc.</u>
			<u>Cigna International Corporation, Inc. (Delaware)</u>
			<u>Cigna International Services (Delaware)</u>
			<u>Cigna International Marketing (Thailand) Limited (Thailand)</u>
			<u>CGO Participatos LTDA</u>
			<u>YCFM Servicios LTDA</u>
			<u>*Cigna Global Reinsurance Company, Ltd. (Bermuda)</u>
			<u>Cigna Holdings Overseas, Inc.</u>
			<u>Cigna Bellevue Alpha LLC</u>
			<u>Cigna Hayat Sigorta, A.S.</u>
			<u>Cigna Nederland Alpha Cooperatief U.A. (Netherlands)</u>
			<u>Cigna Nederland Beta B.V. (Netherlands)</u>
			<u>Cigna Nederland Gamma B.V. (Netherlands)</u>
			<u>*Cigna Life Insurance Company of Europe S.A.-N.V. (Belgium) (99.998%)</u> (remaining interest owned by Cigna Global Holdings, Inc. - - AA-
1240009))			<u>*Cigna Europe Insurance Company S.A.-N.V. (Belgium) (99.999%)</u> (remaining interest owned by Cigna Global Holdings, Inc.)
			<u>Cigna European Services (UK) Limited (United Kingdom)</u>
			<u>Cigna 2000 UK Pension LTD</u>
			<u>Cigna Health Solution India Pvt. Ltd. (India)</u>
			<u>Cigna International Services Australia Pty Ltd (Australia)</u>
			<u>Cigna Apac Holdings Limited (New Zealand)</u>
			<u>*Cigna Life Insurance New Zealand Limited (New Zealand)</u>
			<u>Cigna Taiwan Life Assurance Company Limited (Thailand)</u>
			<u>*Cigna Taiwan Life Insurance Company Limited (New Zealand)</u>
			<u>Cigna Hong Kong Holdings Company Limited (Hong Kong)</u>
			<u>Cigna Data Services (Shangai) Company Limited (China)</u>
			<u>Cigna HLA Technology Services Limited (Hong Kong)</u>
			<u>*Cigna Worldwide General Insurance Company Limited (Hong Kong)</u>
			<u>*Cigna Worldwide Life Insurance Company Limited (Hong Kong)</u>
			<u>PT GAR Indonesia</u>
			<u>PT PGU Indonesia</u>
			<u>RHP (Thailand) Limited</u>
			<u>Cigna Brokerage Services (Thailand) Limited (75%)</u> (remaining interest owned by Cigna Holdings Overseas, Inc.)
			<u>*Cigna Non-Life Insurance Brokerage (Thailand) Limited (74.975%)</u> (25% interest owned by Cigna Holdings Overseas, Inc. remaining interest owned by unaffiliated parties)
			<u>KDM (Thailand) Limited (Thailand) (99.999%)</u>
			<u>*Cigna Insurance Public Company Limited (75%)</u> (24.999% interest owned by Cigna Holdings Overseas, Inc.)
			<u>*Cigna Global Insurance Company Limited (Guernsey) (99.9999%)</u> (remaining interest owned by Cigna Global Holdings, Inc.)
			<u>Vanbreda International NV(Brussels)</u>
			<u>Vanbreda International Sdn. Bhd. (Malaysia)</u>
			<u>Vanbreda International (Beijing) Consultants and Administrators Co.,</u>
Ltd (China)			<u>Vanbreda International, LLC (FL)</u>
			<u>Vanbreda International (Dubai) Limited (United Arab Emirates)</u>
			<u>*Cigna Worldwide Insurance Company</u> (EI# 23-2088429, NAIC # 90859, DE)
			<u>*PT. Asuransi Cigna (Indonesia) (80%)</u> (remaining interest owned by unaffiliated parties - AA-5360003)
			<u>FirstAssist Group Holdings Limited (UK)</u>
			<u>FirstAssist Group Limited (UK)</u>
			<u>FirstAssist Administration Limited (UK)</u>
			<u>Brighter Business Limited (UK)</u>
			<u>FirstAssist Legal Protection Limited (UK)</u>
			<u>FirstAssist Insurance Services Limited (UK)</u>

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

Q13	Cigna Group.....		06-1059331	1591167.....	0000701221	US.....	Cigna Corporation.....	DE.....	UIP.....	Cigna Corporation.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		06-1072796	1591167.....	0000701221		Cigna Holdings, Inc.....	DE.....	UIP.....	Cigna Corporation.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		51-0402128	1591167.....	0000701221		Cigna Intellectual Property, Inc.....	DE.....	NIA.....	Cigna Holdings, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		06-1095823	1591167.....	0000701221		Cigna Investment Group, Inc.....	DE.....	NIA.....	Cigna Holdings, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		52-0291385	1591167.....	0000701221		Cigna International Finance, Inc.....	DE.....	NIA.....	Cigna Investment Group, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		23-1914061	1591167.....	0000701221		Former Cigna Investments, Inc.....	DE.....	NIA.....	Cigna Investment Group, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		06-0861092	1591167.....	0000701221		Cigna Investments, Inc.....	DE.....	NIA.....	Cigna Investment Group, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		06-1336442	1591167.....	0000701221		Cigna Mezzanine Partners III, L.P.....	DE.....	NIA.....	Cigna Investments, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		06-1207641	1591167.....	0000701221		Cottage Grove Real Estate, Inc.....	DE.....	NIA.....	Cigna Investment Group, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		06-1336442	1591167.....	0000701221		Cigna Mezzanine Partners III, Inc.....	DE.....	NIA.....	Cigna Mezzanine Partners III, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		01-0947889	1591167.....	0000701221		Cigna Benefits Financing, Inc.....	DE.....	NIA.....	Cigna Investments, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		06-0840391	1591167.....	0000701221		Connecticut General Corporation.....	CT.....	UDP.....	Cigna Holdings, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		81-0585518	1591167.....	0000701221		Benefit Management Corp.....	MT.....	NIA.....	Connecticut General Corporation.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....	12814.....	20-4433475	1591167.....	0000701221		Allegiance Life & Health Insurance Company.....	MT.....	IA.....	Benefit Management Corp.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		20-3851464	1591167.....	0000701221		Allegiance Re, Inc.....	MT.....	NIA.....	Benefit Management Corp.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		81-0400550	1591167.....	0000701221		Allegiance Benefit Plan Management, Inc.....	MT.....	NIA.....	Benefit Management Corp.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		71-0916514	1591167.....	0000701221		Allegiance COBRA Services, Inc.....	MT.....	NIA.....	Benefit Management Corp.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Allegiance Provider Direct, LLC.....	MT.....	NIA.....	Benefit Management Corp.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Community Health Network, LLC.....	MT.....	NIA.....	Benefit Management Corp.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		81-0425785	1591167.....	0000701221		Intermountain Underwriters, Inc.....	MT.....	NIA.....	Benefit Management Corp.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Star Point, LLC.....	MT.....	NIA.....	Benefit Management Corp.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		20-1821898	1591167.....	0000701221		HealthSpring, Inc.....	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		76-0628370	1591167.....	0000701221		NewQuest, LLC.....	TX.....	NIA.....	HealthSpring, Inc.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		52-1929677	1591167.....	0000701221		Bravo Health, LLC.....	DE.....	NIA.....	NewQuest, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....	10095.....	52-2259087	1591167.....	0000701221		Bravo Health Mid-Atlantic, Inc.....	MD.....	IA.....	Bravo Health, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....	11254.....	52-2363406	1591167.....	0000701221		Bravo Health Pennsylvania, Inc.....	PA.....	IA.....	Bravo Health, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....						HealthSpring Life & Health Insurance Company, Inc.....	TX.....	IA.....	NewQuest, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....	95781.....	63-0925225	1591167.....	0000701221		HealthSpring of Alabama, Inc.....	AL.....	IA.....	NewQuest, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....	11532.....	65-1129599	1591167.....	0000701221		HealthSpring of Florida, Inc.....	FL.....	IA.....	NewQuest, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		77-0632665	1591167.....	0000701221		NewQuest Management of Illinois, LLC.....	IL.....	NIA.....	NewQuest, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		20-4954206	1591167.....	0000701221		NewQuest Management of Florida, LLC.....	FL.....	NIA.....	NewQuest, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		20-8647386	1591167.....	0000701221		HealthSpring Management of America, LLC.....	DE.....	NIA.....	NewQuest, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		45-2043106	1591167.....	0000701221		HealthSpring Financial Services, LLC.....	DE.....	NIA.....	NewQuest, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		45-0633893	1591167.....	0000701221		NewQuest Management of West Virginia, LLC.....	DE.....	NIA.....	NewQuest, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	
	Cigna Group.....		75-3108527	1591167.....	0000701221		TexQuest, LLC.....	DE.....	NIA.....	NewQuest, LLC.....	Ownership.....	..100.000	Cigna Corporation.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
Q13.1	Cigna Group.....		75-3108521	1591167....	0000701221		HouQuest, LLC.....	DE.....	NIA.....	NewQuest, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		76-0657035	1591167....	0000701221		GulfQuest, LP.....	TX.....	NIA.....	HouQuest, LLC.....	Ownership.....	...99.000	Cigna Corporation.....	
	Cigna Group.....		33-1033586	1591167....	0000701221		NewQuest Management of Alabama, LLC.....	AL.....	NIA.....	NewQuest, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		72-1559530	1591167....	0000701221		HealthSpring USA, LLC.....	TN.....	NIA.....	NewQuest, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		62-1540621	1591167....	0000701221		HealthSpring Management, Inc.....	TN.....	NIA.....	NewQuest, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	11522	62-1593150	1591167....	0000701221		HealthSpring of Tennessee, Inc.....	TN.....	IA.....	HealthSpring Management, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		20-5524622	1591167....	0000701221		Tennessee Quest, LLC.....	TN.....	NIA.....	HealthSpring Management, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		26-2353476	1591167....	0000701221		HealthSpring Pharmacy Services, LLC.....	DE.....	NIA.....	NewQuest, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		26-2353772	1591167....	0000701221		HealthSpring Pharmacy of Tennessee, LLC.....	DE.....	NIA.....	HealthSpring Pharmacy Services, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	13733	03-0452349	1591167....	0000701221		Cigna Arbor Life Insurance Company.....	CT.....	IA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		41-1648670	1591167....	0000701221		Cigna Behavioral Health, Inc.....	MN.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		94-3107309	1591167....	0000701221		Cigna Behavioral Health of California, Inc.....	CA.....	IA.....	Cigna Behavioral Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		75-2751090	1591167....	0000701221		Cigna Behavioral Health of Texas, Inc.	TX.....	NIA.....	Cigna Behavioral Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....						MCC Independent Practice Association of New York, Inc.	NY.....	NIA.....	Cigna Behavioral Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		06-1346406	1591167....	0000701221		Cigna Dental Health, Inc.....	FL.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		59-2308055	1591167....	0000701221		Cigna Dental Health Of California, Inc.....	CA.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	11175	59-2600475	1591167....	0000701221		Cigna Dental Health Of Colorado, Inc.....	CO.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	95380	59-2675861	1591167....	0000701221		Cigna Dental Health Of Delaware, Inc.....	DE.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	52021	59-2676987	1591167....	0000701221		Cigna Dental Health Of Florida, Inc.....	FL.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		06-1351097	1591167....	0000701221		Cigna Dental Health of Illinois, Inc.....	IL.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	52024	59-2625350	1591167....	0000701221		Cigna Dental Health Of Kansas, Inc.....	KS.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	52108	59-2619589	1591167....	0000701221		Cigna Dental Health Of Kentucky, Inc.....	KY.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	11160	06-1582068	1591167....	0000701221		Cigna Dental Health Of Missouri, Inc.....	MO.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	11167	59-2308062	1591167....	0000701221		Cigna Dental Health Of New Jersey, Inc.....	NJ.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	95179	56-1803464	1591167....	0000701221		Cigna Dental Health Of North Carolina, Inc.....	NC.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	47805	59-2579774	1591167....	0000701221		Cigna Dental Health Of Ohio, Inc.....	OH.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	47041	52-1220578	1591167....	0000701221		Cigna Dental Health Of Pennsylvania, Inc.....	PA.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	95037	59-2676977	1591167....	0000701221		Cigna Dental Health Of Texas, Inc.....	TX.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	52617	52-2188914	1591167....	0000701221		Cigna Dental Health Of Virginia, Inc.....	VA.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	47013	86-0807222	1591167....	0000701221		Cigna Dental Health Plan Of Arizona, Inc.....	AZ.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	48119	59-2740468	1591167....	0000701221		Cigna Dental Health Of Maryland, Inc.....	MD.....	IA.....	Cigna Dental Health, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		62-1312478	1591167....	0000701221		Cigna Health Corporation.....	DE.....	NIA.....	Cigna Health Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		02-0387748	1591167....	0000701221		Healthsource, Inc.....	NH.....	NIA.....	Cigna Health Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	95125	86-0334392	1591167....	0000701221		Cigna HealthCare of Arizona, Inc.....	AZ.....	IA.....	Healthsource, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		95-3310115	1591167....	0000701221		Cigna HealthCare of California, Inc.....	CA.....	IA.....	Healthsource, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
Q13.2	Cigna Group.....	95604.....	84-1004500	1591167.....	0000701221	.....	Cigna HealthCare of Colorado, Inc.....	CO.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95660.....	06-1141174	1591167.....	0000701221	.....	Cigna HealthCare of Connecticut, Inc.....	CT.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95136.....	59-2089259	1591167.....	0000701221	.....	Cigna HealthCare of Florida, Inc.....	FL.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95602.....	36-3385638	1591167.....	0000701221	.....	Cigna HealthCare of Illinois, Inc.....	IL.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95477.....	01-0418220	1591167.....	0000701221	.....	Cigna HealthCare of Maine, Inc.....	ME.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95220.....	02-0402111	1591167.....	0000701221	.....	Cigna HealthCare of Massachusetts, Inc.....	MA.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95599.....	52-1404350	1591167.....	0000701221	.....	Cigna HealthCare Mid-Atlantic, Inc.....	MD.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95493.....	02-0387749	1591167.....	0000701221	.....	Cigna HealthCare of New Hampshire, Inc.....	MA.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95500.....	22-2720890	1591167.....	0000701221	.....	Cigna HealthCare of New Jersey, Inc.....	ME.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95121.....	23-2301807	1591167.....	0000701221	.....	Cigna HealthCare of Pennsylvania, Inc.....	PA.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95635.....	36-3359925	1591167.....	0000701221	.....	Cigna HealthCare of St. Louis, Inc.....	MO.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95518.....	62-1230908	1591167.....	0000701221	.....	Cigna HealthCare of Utah, Inc.....	UT.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	96229.....	58-1641057	1591167.....	0000701221	.....	Cigna HealthCare of Georgia, Inc.....	GA.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95383.....	74-2767437	1591167.....	0000701221	.....	Cigna HealthCare of Texas, Inc.....	TX.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95525.....	35-1679172	1591167.....	0000701221	.....	Cigna HealthCare of Indiana, Inc.....	IN.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95488.....	11-2758941	1591167.....	0000701221	.....	Cigna HealthCare of New York, Inc.....	NY.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95606.....	62-1218053	1591167.....	0000701221	.....	Cigna HealthCare of Tennessee, Inc.....	TN.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95132.....	56-1479515	1591167.....	0000701221	.....	Cigna HealthCare of North Carolina, Inc.....	NC.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95708.....	06-1185590	1591167.....	0000701221	.....	Cigna HealthCare of South Carolina, Inc.....	SC.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167.....	0000701221	.....	Temple Insurance Company Limited (Bermuda).....	BM.....	IA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	86-3581583	1591167.....	0000701221	.....	Arizona Health Plan, Inc.....	AZ.....	NIA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	02-0467679	1591167.....	0000701221	.....	Healthsource Properties, Inc.....	NH.....	NIA.....	Healthsource, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167.....	0000701221	.....	Managed Care Consultants, Inc.....	NV.....	NIA.....	Cigna Health Corporation.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	02-0515554	1591167.....	0000701221	.....	Choicelinx Corporation.....	DE.....	NIA.....	Cigna Health Corporation.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	35-1641636	1591167.....	0000701221	.....	Sagamore Health Network, Inc.....	IN.....	NIA.....	Cigna Health Corporation.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	84-0985843	1591167.....	0000701221	.....	Cigna Healthcare Holdings, Inc.....	CO.....	NIA.....	Connecticut General Corporation.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	95388.....	93-1174749	1591167.....	0000701221	.....	Great-West Healthcare of Illinois, Inc.....	IL.....	IA.....	Cigna Healthcare Holdings, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	02-0495422	1591167.....	0000701221	.....	Cigna Healthcare, Inc.....	VT.....	NIA.....	Cigna Healthcare Holdings, Inc.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	AA-1560515	1591167.....	0000701221	.....	Cigna Life Insurance Co. of Canada.....	CA.....	IA.....	Connecticut General Corporation.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	64548.....	13-2556568	3281743.....	0000701221	.....	Cigna Life Insurance Company of New York.....	NY.....	IA.....	Connecticut General Corporation.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	62308.....	06-0303370	1591167.....	0000701221	.....	Connecticut General Life Insurance Company.....	CT.....	IA.....	Connecticut General Corporation.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	27-5402936	1591167.....	0000701221	.....	CARING - Albuquerque, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	06-0303370	1591167.....	0000701221	.....	CG Gillette Ridge, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	74-3091940	1591167.....	0000701221	.....	Gillette Ridge Apartments, LLC.....	MD.....	DS.....	CG Gillette Ridge LLC.....	Ownership.....	65.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	72-1570072	1591167.....	0000701221	.....	CG Lincoln Square, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company.....	Ownership.....	100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167.....	0000701221	.....	Lincoln Square Hotel, LLC.....	WA.....	DS.....	CG Lincoln Square LLC.....	Ownership.....	83.330	Cigna Corporation.....	.....
	Cigna Group.....		00-0000000	1591167.....	0000701221		LS Holdings, LLC.....	WA.....	DS.....	CG Lincoln Square LLC.....	Ownership.....	49.500	Cigna Corporation and Kemper Holdings, LLC (non-affiliate) and Kemper Development Company (non-affiliate)	

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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)	*
Q13.3	Cigna Group.....		00-0000000	1591167....	0000701221		Lincoln Square Garage, LLC.....	WA.....	DS.....	LS Holdings, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Lincoln Square Office, LLC.....	WA.....	DS.....	LS Holdings, LLC.....	Ownership.....	...51.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Lincoln Square Residential, LLC.....	WA.....	DS.....	LS Holdings, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Lincoln Square Retail, LLC.....	WA.....	DS.....	LS Holdings, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		06-0303370	1591167....	0000701221		CG Merrick, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		52-2345309	1591167....	0000701221		Merrick Park, LLC.....	DE.....	DS.....	CG Merrick LLC.....	Ownership.....	...30.000	General Growth Properties, Inc. (non-affiliate)...	
	Cigna Group.....		52-2225244	1591167....	0000701221		Merricak Park Parking, LLC.....	MD.....	DS.....	CG Merrick LLC.....	Ownership.....	...30.000	General Growth Properties, Inc. (non-affiliate)...	
	Cigna Group.....		20-2542572	1591167....	0000701221		CG Morrison LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Civic Holding, LLC.....	DE.....	DS.....	CG Morrison LLC.....	Ownership.....	...85.000	Cigna Corporation.....	
	Cigna Group.....		45-3481107	1591167....	0000701221		CG Mystic Center LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Station Landing Holding, LLC.....	DE.....	DS.....	CG Mystic Center LLC.....	Ownership.....	...85.000	Cigna Corporation.....	
	Cigna Group.....		45-3481241	1591167....	0000701221		CG Mystic Land LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		ND/CG HOLDING, LLC.....	MA.....	DS.....	CG Mystic Land LLC.....	Ownership.....	...50.000	Cigna Corporation and ND Mystic Center Holding LLC (non-affiliate)	
	Cigna Group.....		58-2455703	1591167....	0000701221		CG Pinnacle, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Pinnacle Industrial Center, LP.....	TX.....	DS.....	CG Pinnacle LLC.....	Ownership.....	...50.000	Cigna Corporation.....	
	Cigna Group.....		20-3870049	1591167....	0000701221		CG Skyline, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Skyline ND/CG LLC.....	MA.....	DS.....	CG Skyline LLC.....	Ownership.....	...85.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		ND Mystic Center Note LLC.....	DE.....	DS.....	Skyline ND/CG LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Skyline Mezzanine Borrower LLC.....	MA.....	DS.....	Skyline ND/CG LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Skyline at Station Landing LLC.....	MA.....	DS.....	Skyline Mezzanine Borrower LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		26-0180898	1591167....	0000701221		CareAllies, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Carson Bayport I LP.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...59.400	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		CG Bayport LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Bayport Colony Apartments LLC.....	FL.....	DS.....	CG Bayport LLC.....	Ownership.....	...99.900	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		CG Shirlington LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Shirlington Apartments LLC.....	DE.....	DS.....	CG Shirlington LLC.....	Ownership.....	...60.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		CG Wheaton LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		CG-LINA Bayport I LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		CG-LINA Colonial LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		ND/CG Colonial LLC.....	MA.....	DS.....	CG-LINA Colonial LLC.....	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		PHF-ND Colonial LLC.....	DE.....	DS.....	ND/CG Colonial LLC.....	Ownership.....	...50.000	Cigna Corporation.....	
	Cigna Group.....		26-1133516	1591167....	0000701221		CG-LINA Commonwealth LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company...	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		UNICO/CG Commonwealth LLC.....	DE.....	DS.....	CG-LINA Commonwealth LLC.....	Ownership.....	...80.000	Cigna Corporation.....	

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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)	*
Q13.4	Cigna Group.....		00-0000000	1591167....	0000701221		Commonwealth Acquisition LLC.....	DE.....	DS.....	Unico / CG Commonwealth LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		26-1585711	1591167....	0000701221		CG-LINA Jacob Way LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		20-8323494	1591167....	0000701221		CG-LINA Lovejoy LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		UNICO-CG Lovejoy LLC.....	OR.....	DS.....	CG-LINA Lovejoy, LLC.....	Ownership.....	...80.000	Cigna Corporation.....	
	Cigna Group.....		32-0222252	1591167....	0000701221		Cigan Onsite Health, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		CR Longwood Investors L.P.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...24.600	Charles River Realty Longwood, LLC (non-affiliate)	
	Cigna Group.....		00-0000000	1591167....	0000701221		ND/CR Longwood LLC.....	DE.....	DS.....	CR Longwood Investors L.P.....	Ownership.....	...95.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		ARE/ND/CR Longwood LLC.....	DE.....	DS.....	ND / CR Longwood LLC.....	Ownership.....	...35.000	Cgina Corporation RE-MA Region No. 41, LLC (non-affiliate)	
	Cigna Group.....		00-0000000	1591167....	0000701221		Gillette Ridge Community Council, Inc.....	CT.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		20-3700105	1591167....	0000701221		Gillette Ridge Golf, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...60.000	Cigna Corporation.....	
	Cigna Group.....		52-2149519	1591167....	0000701221		Hazard Center Investment Company LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Secon Properties, LP.....	CA.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...50.000	South Coast Plaza Associates, LLC (non-affiliate)	
	Cigna Group.....		00-0000000	1591167....	0000701221		Teal Rock 501 Grant Street GP, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...56.273	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Teal Rock 501 Grant Street, LP.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...55.710	Cigna Corporation.....	
	Cigna Group.....		23-3074013	1591167....	0000701221		TEL-DRUG of Pennsylvania, L.L.C.....	PA.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		AEW/FDG, LP.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...56.250	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		CR Washington Investors LP.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...56.250	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		ND/CR Unicorn LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...56.250	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Union Wharf Apartments LLC.....	MD.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...56.250	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		AMD Apartments Limited Partership.....	TX.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...56.250	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		SP Newport Crossing LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...56.250	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		PUR Arbors Apartment Venture LLC.....	CA.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...35.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		CG Seventh LLC.....	CA.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...35.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Ideal Properties II LLC.....	CA.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...35.000	Cigna Corporation.....	
	Cigna Group.....		41-2189110	1591167....	0000701221		CG-LINA Realty Investors LLC.....	DE.....	DS.....	Connectict General Life Insurance Company....	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		80-0668090	1591167....	0000701221		CG-LINA Alessandro II LLC.....	DE.....	DS.....	CG-LINA Realty Investors, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		45-2242273	1591167....	0000701221		115 Sansome Street Associates, LLC.....	DE.....	DS.....	CG-LINA Realty Investors, LLC.....	Ownership.....	...90.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		121 Tasman Apartments LLC.....	DE.....	DS.....	CG-LINA Realty Investors, LLC.....	Ownership.....	...85.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Alto Apartments LLC.....	WA.....	DS.....	CG-LINA Realty Investors, LLC.....	Ownership.....	...80.000	Cigna Corporation.....	
	Cigna Group.....		20-4786821	1591167....	0000701221		CG-LINA Paper Box LLC.....	DE.....	DS.....	CG-LINA Realty Investors, LLC.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		26-4032640	1591167....	0000701221		CG-LINA 10 Brookline, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		ND/CR 10 Brookline LLC.....	DE.....	DS.....	CG-LINA 10 Brookline LLC.....	Ownership.....	...50.000	Cigna Corporation and CR/ND Brookline LLC (non-affilicate)	
	Cigna Group.....		27-5402196	1591167....	0000701221		Cigna Affiliates Realty Investment Group, LLC.....	DE.....	DS.....	Connectict General Life Insurance Company....	Ownership.....	...100.000	Cigna Corporation.....	

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)	*
Q13.5	Cigna Group.....		06-0303370	1591167....	0000701221		Cigna Dulles Town, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Dulles Town Center Mall, LLC.....	VA.....	DS.....	Cigna Dulles Town, LLC.....	Ownership.....	...50.000	Cigna Corporation.....	
	Cigna Group.....		27-0268530	1591167....	0000701221		CORAC, LLC.....	DE.....	DS.....	Connecticut General Life Insurance Company....	Ownership.....	...50.000	Cigna Corporation.....	
	Cigna Group.....		27-3923999	1591167....	0000701221		Bridgepoint Office Park Associates, LLC.....	DE.....	DS.....	Corac, LLC	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		27-3126102	1591167....	0000701221		Fairway Center Associates, LLC.....	DE.....	DS.....	Corac, LLC	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		27-3582688	1591167....	0000701221		Henry on the Park Associates, LLC.....	DE.....	DS.....	Corac, LLC	Ownership.....	...80.000	Cigna Corporation.....	
	Cigna Group.....	67369	59-1031071	1591167....	0000701221		Cigna Health and Life Insurance Company.....	CT.....	DS.....	Connectict General Life Insurance Company.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		45-2681649	1591167....	0000701221		CarePlexus, LLC.....	DE.....	DS.....	Cigna Health and Life Insurance Company.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		27-3396038	1591167....	0000701221		Cigna Corporate Services, LLC.....	DE.....	DS.....	Cigna Health and Life Insurance Company.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		27-1903785	1591167....	0000701221		Cigna Insurance Agency, LLC.....	CT.....	DS.....	Cigna Health and Life Insurance Company.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		34-1970892				Ceres Sales of Ohio, LLC.....	OH.....	NIA.....	Cigna Health and Life Insurance Company.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	88366	59-2760189				American Retirement Life Insurance Company.....	OH.....	IA.....	Cigna Health and Life Insurance Company.....	Ownership.....	...101.000	Cigna Corporation.....	
	Cigna Group.....	61727	34-0970995				Central Reserve Life Insurance Company.....	OH.....	IA.....	Cigna Health and Life Insurance Company.....	Ownership.....	...102.000	Cigna Corporation.....	
	Cigna Group.....	65722	63-0343428				Loyal American Life Insurance Company.....	OH.....		Cigna Health and Life Insurance Company.....	Ownership.....	...103.000	Cigna Corporation.....	
	Cigna Group.....	67903	23-1335885				Provident American Life and Health Insurance Company	OH.....	IA.....	Cigna Health and Life Insurance Company.....	Ownership.....	...104.000	Cigna Corporation.....	
	Cigna Group.....	65269	75-2305400				United Benefit Life Insurance Company.....	OH.....	IA.....	Cigna Health and Life Insurance Company.....	Ownership.....	...105.000	Cigna Corporation.....	
	Cigna Group.....		23-1728483	1591167....	0000701221		Cigna Health Management, Inc.....	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		20-8064696	1591167....	0000701221		Kronos Optimal Health Company.....	AZ.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	65498	23-1503749	1591167....	0000701221		Life Insurance Company of North America.....	PA.....	IA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Cigna & CMC Life Insurance Company Limited (China) (50%)	CN.....	IA.....	Life Insurance Company of North America.....	Ownership.....	50.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		LINA Life Insurance Company of Korea.....	KR.....	IA.....	Life Insurance Company of North America.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		58-1136865	1591167....	0000701221		Cigna Direct Marketing Company, Inc.	DE.....	NIA.....	Life Insurance Company of North America.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		46-0427127	1591167....	0000701221		Tel-Drug, Inc.....	SD.....	IA.....	Connecticut General Life Insurance Company....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Vielife Holdings Limited (United Kingdom).....	GB.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Vielife Limited (United Kingdom).....	GB.....	NIA.....	Vielife Holdings Limited.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		98-0463704	1591167....	0000701221		Vielife Services, Inc.	DE.....	NIA.....	Vielife Limited.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167....	0000701221		Businesshealth UK Limited.....	GB.....	NIA.....	Vielife Holdings Limited.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		06-1332403	1591167....	0000701221		CG Individual Tax Benefits Payments, Inc.	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		06-1332405	1591167....	0000701221		CG Life Pension Benefits Payments, Inc.	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		62-1724116	1591167....	0000701221		Cigna Federal Benefits, Inc.	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		23-2741293	1591167....	0000701221		Cigna Healthcare Benefits, Inc.	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		23-2924152	1591167....	0000701221		Cigna Integratedcare, Inc.....	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		23-2741294	1591167....	0000701221		Cigna Managed Care Benefits Company.....	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		06-1071502	1591167....	0000701221		Cigna RE Corporation.....	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	

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)	*
Q13.6	Cigna Group.....	.....	06-1522976	1591167....	0000701221	.....	Blodget & Hazard Limited.....	GB.....	NIA.....	Cigna Re Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	06-1567902	1591167....	0000701221	.....	Cigna Resource Manager, Inc.	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	06-1252419	1591167....	0000701221	.....	Connecticut General Benefit Payments, Inc.	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	06-1533555	1591167....	0000701221	.....	Healthsource Benefits, Inc.	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	35-2041388	1591167....	0000701221	.....	IHN, Inc.....	IN.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	06-1252418	1591167....	0000701221	.....	LINA Benefit Payments, Inc.....	DE.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	88-0334401	1591167....	0000701221	.....	Mediversal, Inc.	NV.....	NIA.....	Connecticut General Corporation.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	88-0344624	1591167....	0000701221	.....	Universal Claims Administration.....	MT.....	NIA.....	Mediversal, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	51-0389196	1591167....	0000701221	.....	Cigna Global Holdings, Inc.....	DE.....	NIA.....	Cigna Holdings, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	51-0111677	1591167....	0000701221	.....	Cigna International Corporation, Inc.....	DE.....	NIA.....	Cigna Global Holdings, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	23-2610178	1591167....	0000701221	.....	Cigna International Services.....	DE.....	NIA.....	Cigna Global Holdings, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	30-3087621	1591167....	0000701221	.....	Cigna International Marketing (Thailand) Limited....	TH.....	NIA.....	Cigna Global Holdings, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	CGO PARTICIPATOS LTDA.....	BR.....	NIA.....	Cigna Global Holdings, Inc.....	Ownership.....	...99.780	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	YCFM Servicios LTDA.....	BR.....	NIA.....	Cigna Global Holdings, Inc.....	Ownership.....	...59.930	Cigna Corporation.....	.....
	Cigna Group.....	.....	98-0210110	1591167....	0000701221	.....	Cigna Global Reinsurance Company, Ltd. (Bermuda)	BM.....	IA.....	Cigna Global Holdings, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	23-3009279	1591167....	0000701221	.....	Cigna Holdings Overseas, Inc.....	DE.....	NIA.....	Cigna Global Reinsurance Company, Ltd.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Bellevue Alpha LLC.....	DE.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Hayat Sigorta, A.S.....	TR.....	IA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...99.999	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Nederland Alpha Cooperatief U.A.....	NL.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...99.999	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Nederland Beta B.V.....	NL.....	NIA.....	Cigna Nederland Alpha Cooperatief U.A.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Nederland Gamma B.V.....	NL.....	NIA.....	Cigna Nederland Beta B.V.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	AA-1240009	1591167....	0000701221	.....	Cigna Life Insurance Co. of Europe S.A.-N.V.....	BE.....	IA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...99.999	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Europe Insurance Company S.A.-N.V.....	BE.....	IA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...99.999	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna European Services (UK) Limited.....	GB.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	CIGNA 2000 UK Pension LTD.....	GB.....	NIA.....	Cigna European Services (UK) Limited.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Health Solution India Pvt. Ltd.....	IN.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...99.999	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna International Services Australia Pty Ltd.....	AU.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Apac Holdings Limited (New Zealand).....	NZ.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Life Insurance New Zealand Limited (New Zealand)	NZ.....	IA.....	Cigna Apac Holdings Limited.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Taiwan Life Assurance Company Limited ...	TW.....	IA.....	Cigna Apac Holdings Limited.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Taiwan Life Insurance Company Limited (New Zealand)	NZ.....	IA.....	Cigna Apac Holdings Limited.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Hong Kong Holdings Company Limited.....	HK.....	NIA.....	Cigna Apac Holdings Limited.....	Ownership.....	...100.000	Cigna Corporation.....	.....
	Cigna Group.....	.....	00-0000000	1591167....	0000701221	.....	Cigna Data Services (Shangai) Company Limited (China)	CN.....	NIA.....	Cigna Hong Kong Holdings Company Limited....	Ownership.....	...100.000	Cigna Corporation.....	.....

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)	*
Q13.7	Cigna Group.....		00-0000000	1591167.....	0000701221		Cigna HLA Technology Services Limited (Hong Kong)	HK.....	NIA.....	Cigna Hong Kong Holdings Company Limited....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Cigna Worldwide General Insurance Company Limited	HK.....	IA.....	Cigna Hong Kong Holdings Company Limited....	Ownership.....	...97.500	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Cigna Worldwide Life Insurance Company Limited.	HK.....	IA.....	Cigna Hong Kong Holdings Company Limited....	Ownership.....	...97.500	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		PT GAR Indonesia.....	ID.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...99.160	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		PT PGU Indonesia.....	ID.....	NIA.....	PT GAR Indonesia.....	Ownership.....	...99.990	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		RHP (Thailand) Limited.....	TH.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...49.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Cigna Brokerage Services (Thailand) Limited.....	TH.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...25.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Cigna Non-Life Insurance Brokerage (Thailand) Limited	TH.....	NIA.....	RHP Thailand Limited.....	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		KDM (Thailand) Limited (Thailand).....	TH.....	NIA.....	RHP Thailand Limited.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Cigna Insurance Public Company Limited.....	TH.....	IA.....	KDM Thailand Limited.....	Ownership.....	...75.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Cigna Global Insurance Company Limited (Guernsey)	GB.....	IA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...99.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Vanbreda International NV (Brussels).....	BE.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...99.990	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Vanbreda International Sdn. Bhd. (Malaysia).....	MY.....	NIA.....	Vanbreda International N.V.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Vanbreda International (Beijing) Consultants and Administrators Co., Ltd (China)	CN.....	NIA.....	Vanbreda International N.V.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Vanbreda International, LLC (FL).....	FL.....	NIA.....	Vanbreda International N.V.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Vanbreda International (Dubai) Limited (United Arab Emirates)	AE.....	NIA.....	Vanbreda International N.V.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....	90859.....	23-2088429	1591167.....	0000701221		Cigna Worldwide Insurance Company.....	DE.....	IA.....	Cigna Global Reinsurance Company, Ltd.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		AA-5360003	1591167.....	0000701221		PT. Asuransi Cigna (Indonesia) (80%).....	ID.....	IA.....	Cigna Worldwide Insurance Company.....	Ownership.....	...80.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		FirstAssist Group Holdings Limited (UK).....	GB.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		FirstAssist Group Limited (UK).....	GB.....	NIA.....	FirstAssist Group Holdings Limited.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		FirstAssist Administration Limited (UK).....	GB.....	NIA.....	Cigna Holdings Overseas, Inc.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		Brighter Business Limited (UK).....	GB.....	NIA.....	FirstAssist Group Limited.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		FirstAssist Legal Protection Limited (UK).....	GB.....	IA.....	FirstAssist Group Limited.....	Ownership.....	...100.000	Cigna Corporation.....	
	Cigna Group.....		00-0000000	1591167.....	0000701221		FirstAssist Insurance Services Limited (UK).....	GB.....	IA.....	FirstAssist Group Limited.....	Ownership.....	...100.000	Cigna Corporation.....	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

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

Bar Code:



Loyal American Life Insurance Company
Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

		1	2	3
		Current	Prior	Prior Year Ended
		Year to Date	Year to Date	December 31
08.304.	Hannover Experience Refund.....	692,191		320,479
08.305.	Gain/Loss on Reinsurance.....	760,208		
08.306.	Other Income.....	8,946		
08.397.	Summary of remaining write-ins for Line 8.3.....	1,461,345	0	320,479

Additional Write-ins for Summary of Operations:

		1	2	3
		Current	Prior	Prior Year Ended
		Year to Date	Year to Date	December 31
2704.	Other Expenses.....	2		
2797.	Summary of remaining write-ins for Line 27.....	2	0	0

Additional Write-ins for Summary of Operations:

		1	2	3
		Current	Prior	Prior Year Ended
		Year to Date	Year to Date	December 31
5304.	Net Assets Received Pursuant to the Cigna Acquisition.....	2,011,765		
5397.	Summary of remaining write-ins for Line 53.....	2,011,765	0	0

Loyal American Life Insurance Company
SCHEDULE A - VERIFICATION
Real Estate

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

SCHEDULE B - VERIFICATION
Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	404,129,868	410,913,989
2. Cost of bonds and stocks acquired.....	138,865,559	29,675,840
3. Accrual of discount.....	1,258,396	2,046,098
4. Unrealized valuation increase (decrease).....	(1,912,457)	(438,925)
5. Total gain (loss) on disposals.....	40,962,403	780,242
6. Deduct consideration for bonds and stocks disposed of.....	395,391,863	37,515,594
7. Deduct amortization of premium.....	551,074	662,458
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	49,770	669,325
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	187,311,062	404,129,868
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	187,311,062	404,129,868

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	278,069,823	112,977,693	261,406,070	(21,552,290)	283,476,263	278,069,823	108,089,156	275,815,182
2. Class 2 (a).....	98,036,950	54,121,643	78,354,124	21,578,578	99,041,870	98,036,950	95,383,047	93,674,084
3. Class 3 (a).....	13,791,619		13,797,386	5,767	12,943,259	13,791,619		17,966,522
4. Class 4 (a).....	655,970		655,167	(803)	782,588	655,970		2,403,358
5. Class 5 (a).....	1,420,898		1,389,126	(31,772)	1,427,054	1,420,898		552,941
6. Class 6 (a).....	70,543		70,543		70,661	70,543		72,891
7. Total Bonds.....	392,045,803	167,099,336	355,672,416	(520)	397,741,695	392,045,803	203,472,203	390,484,978
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	392,045,803	167,099,336	355,672,416	(520)	397,741,695	392,045,803	203,472,203	390,484,978

(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 \$.....21,657,017; 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.....	21,657,017	XXX.....	21,657,017	2,341	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,103,804	9,682,111
2. Cost of short-term investments acquired.....	91,391,230	113,524,113
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	72,838,017	120,102,420
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	21,657,017	3,103,804
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	21,657,017	3,103,804

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

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

Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated

909317	AH	2	UNITED AIRLINES 7.27% 1-30-2013.....	WILMINGTON	DE...	REINSURANCE INTERCOMPANY BALANCE	12/31/2006	08/31/2012	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....
1199999. Total - Fixed or Variable Int. Rate Investments That Have Underlying Char. of Other Fixed Income Instruments-Unaffil.....									0	0	0	0	0	0	0	0	0	0	0	0
3999999. Subtotal - Unaffiliated.....									0	0	0	0	0	0	0	0	0	0	0	0
4199999. Totals.....									0	0	0	0	0	0	0	0	0	0	0	0

QE03

SCHEDULE D - PART 3

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

1	2			3	4	5			6	7	8	9	10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government													
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015.....				...08/07/2012	GOLDMAN SACHS.....				627,373	611,000	3,341	1.....
0599999.	Total - Bonds - U.S. Government.....									627,373	611,000	3,341	XXX.....
Bonds - U.S. States, Territories and Possessions													
011770 U4 4	AK ST BABS 5.742 08/01/2033.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,299,510	1,000,000	4,785	1FE.....
880541 QR 1	TENNESSEE ST TXBL C 3.228 08/01/2021.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,718,745	1,500,000	4,035	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....									3,018,255	2,500,000	8,820	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions													
584002 QB 8	MECKLENBURG CNTY NC 4.349 10/01/2030.....				...08/31/2012	Reinsurance Intercompany Balance.....				2,182,740	2,000,000	36,242	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....									2,182,740	2,000,000	36,242	XXX.....
Bonds - Industrial and Miscellaneous													
00206R AZ 5	AT&T INC 3.875 08/15/2021.....				...08/31/2012	Reinsurance Intercompany Balance.....				2,250,900	2,000,000	3,444	1FE.....
013817 AU 5	ALCOA INC 6.15 08/15/2020.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,082,500	1,000,000	2,733	2FE.....
025816 AX 7	AMERICAN EXPRESS 6.15 08/28/2017.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,213,442	1,000,000	513	1FE.....
02666Q J7 9	AMER HONDA FIN 3.80 09/20/2021.....				...08/31/2012	Reinsurance Intercompany Balance.....				2,181,479	2,000,000	33,989	1FE.....
03938L AL 8	ARCELORMITTAL 9.00 02/15/2015.....			R.....	...08/31/2012	Reinsurance Intercompany Balance.....				550,391	500,000	2,056	2FE.....
054937 AE 7	BB&T CORPORATION 5.20 12/23/2015.....				...08/31/2012	Reinsurance Intercompany Balance.....				2,218,542	2,000,000	19,644	1FE.....
05523R AB 3	BAE SYSTEMS PLC 4.75 10/11/2021.....			R.....	...08/31/2012	Reinsurance Intercompany Balance.....				2,161,911	2,000,000	36,944	2FE.....
067901 AB 4	BARRICK GOLD COR 6.95 04/01/2019.....			I.....	...08/31/2012	Reinsurance Intercompany Balance.....				1,241,747	1,000,000	28,958	2FE.....
09247X AC 5	BLACKROCK INC 6.25 09/15/2017.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,225,597	1,000,000	28,819	1FE.....
09247X AH 4	BLACKROCK INC 4.25 05/24/2021.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,125,951	1,000,000	11,451	1FE.....
101137 AD 9	BOSTON SCIENTIFC 5.125 01/12/2017.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,113,462	1,000,000	6,976	2FE.....
120568 AT 7	BUNGE LTD FIN CP 8.50 06/15/2019.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,267,125	1,000,000	17,944	2FE.....
12189T AY 0	BURLINGTON NORTH 5.65 05/01/2017.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,193,557	1,000,000	18,833	2FE.....
124857 AE 3	CBS CORP 4.30 02/15/2021.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,106,225	1,000,000	1,911	2FE.....
126650 BH 2	CVS CAREMARK 5.75 06/01/17.....				...08/31/2012	Reinsurance Intercompany Balance.....				2,405,009	2,000,000	28,750	2FE.....
141781 AX 2	CARGILL INC 6.00 11/27/2017.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,215,530	1,000,000	15,667	1FE.....
141781 AY 0	CARGILL INC 4.307 05/14/2021.....				...08/31/2012	Reinsurance Intercompany Balance.....				2,408,031	2,172,000	27,805	1FE.....
149123 BQ 3	CATERPILLAR INC 7.90 12/15/2018.....				...08/31/2012	Reinsurance Intercompany Balance.....				2,720,165	2,000,000	33,356	1FE.....
151020 AE 4	CELGENE CORP 3.95 10/15/2020.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,069,860	1,000,000	14,922	2FE.....
17252M AH 3	CINTAS CORP NO.2 6.125 12/01/2017.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,212,145	1,000,000	15,313	2FE.....
20030N AP 6	COMCAST CORP 6.50 01/15/2017.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,210,436	1,000,000	8,306	2FE.....
209111 EK 5	CON EDISON NY 05-C 5.375 12/15/2015.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,144,689	1,000,000	11,347	1FE.....
22303Q AG 5	COVIDIEN INTL FI 6.00 10/15/2017.....			R.....	...08/31/2012	Reinsurance Intercompany Balance.....				1,215,852	1,000,000	22,667	1FE.....
233851 AF 1	DAIMLER FINANCE 3.875 09/15/2021.....				...08/31/2012	Reinsurance Intercompany Balance.....				2,159,848	2,000,000	35,736	1FE.....
26882P BB 7	ERAC USA FINANCE 6.375 10/15/2017.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,198,829	1,000,000	24,083	2FE.....
26884L AA 7	EQT CORP 8.125 06/01/2019.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,204,426	1,000,000	20,313	2FE.....
278265 AC 7	EATON VANCE CORP 6.50 10/02/2017.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,187,106	1,000,000	26,903	1FE.....
31331F AX 9	FEDEX 1998 TRUST 981A 6.72 01/15/2022.....				...08/31/2012	Reinsurance Intercompany Balance.....				2,146,103	1,771,465	15,211	1FE.....
437076 AP 7	HOME DEPOT INC 5.40 03/01/2016.....				...08/31/2012	Reinsurance Intercompany Balance.....				1,508,881	1,300,000	35,100	1FE.....

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
438516	AZ	9		...08/31/2012	Reinsurance Intercompany Balance.....			3,596,803	3,000,000	6,667	1FE.....
448055	AF	0	I.....	...08/31/2012	Reinsurance Intercompany Balance.....			1,279,347	1,000,000	15,306	2FE.....
449505	AA	4		...08/31/2012	Reinsurance Intercompany Balance.....			1,114,612	1,000,000	21,500	2FE.....
452308	AJ	8		...08/31/2012	Reinsurance Intercompany Balance.....			1,245,504	1,000,000	26,042	1FE.....
458140	AJ	9		...08/31/2012	Reinsurance Intercompany Balance.....			1,087,094	1,000,000	13,750	1FE.....
485134	BL	3		...08/31/2012	Reinsurance Intercompany Balance.....			2,576,453	2,000,000	59,583	2AM.....
50540R	AF	9		...08/31/2012	Reinsurance Intercompany Balance.....			2,252,885	2,000,000	23,750	2FE.....
55259P	AD	8		...08/31/2012	Reinsurance Intercompany Balance.....			1,112,166	1,000,000	6,111	1FE.....
559080	AB	2		...08/31/2012	Reinsurance Intercompany Balance.....			1,150,323	1,000,000	21,344	2FE.....
571748	AQ	5		...08/31/2012	Reinsurance Intercompany Balance.....			1,339,100	1,000,000	34,944	2FE.....
60636A	EF	6		...07/19/2012	MORGAN STANLEY & CO.....			1,000,000	1,000,000		1FE.....
610202	BL	6		...08/31/2012	Reinsurance Intercompany Balance.....			1,150,695	1,000,000	26,283	2FE.....
629568	AX	4		...08/31/2012	Reinsurance Intercompany Balance.....			1,065,383	1,000,000	21,326	2FE.....
63946B	AE	0		...08/31/2012	Reinsurance Intercompany Balance.....			1,127,063	1,000,000	18,229	2FE.....
65364U	AA	4		...08/31/2012	Reinsurance Intercompany Balance.....			1,147,858	1,000,000	2,169	1FE.....
655664	AP	5		...08/31/2012	Reinsurance Intercompany Balance.....			2,254,498	2,000,000	30,222	1FE.....
668074	AT	4		...08/31/2012	Reinsurance Intercompany Balance.....			2,391,132	2,000,000	52,833	1FE.....
66989G	AA	8	R.....	...08/31/2012	Reinsurance Intercompany Balance.....			2,408,152	2,000,000	5,979	1FE.....
67089B	AA	6		...08/11/2012	CS FIRST BOSTON CORP.....			1,001,875	1,000,000	1,466	1FE.....
674599	CC	7		...08/31/2012	Reinsurance Intercompany Balance.....			2,142,165	2,000,000	2,778	1FE.....
678858	BK	6		...08/31/2012	Reinsurance Intercompany Balance.....			1,323,335	1,000,000	10,542	1FE.....
70213H	AB	4		...08/31/2012	Reinsurance Intercompany Balance.....			1,048,822	1,000,000	5,738	1FE.....
72925P	AB	1		...08/31/2012	Reinsurance Intercompany Balance.....			1,106,680	1,000,000	17,299	2FE.....
744448	CC	3		...08/31/2012	Reinsurance Intercompany Balance.....			2,418,097	2,000,000	25,625	1FE.....
751028	AF	8		...08/31/2012	Reinsurance Intercompany Balance.....			1,066,615	1,000,000	2,200	2FE.....
808513	AD	7		...08/31/2012	Reinsurance Intercompany Balance.....			1,132,233	1,000,000	4,821	1FE.....
808513	AF	2		...08/22/2012	CITIGROUP.....			1,000,590	1,000,000	90	1FE.....
826200	AC	1	R.....	...08/31/2012	Reinsurance Intercompany Balance.....			2,339,230	2,000,000	42,806	1FE.....
83614K	AA	7		...08/31/2012	Reinsurance Intercompany Balance.....			1,071,250	1,000,000	9,833	2FE.....
845437	BJ	0		...08/31/2012	Reinsurance Intercompany Balance.....			1,165,093	1,000,000	29,375	2FE.....
84755T	AD	9		...08/31/2012	Reinsurance Intercompany Balance.....			1,148,767	1,000,000	28,250	2FE.....
854502	AC	5		...08/31/2012	Reinsurance Intercompany Balance.....			1,042,400	1,000,000	8,500	1FE.....
87305Q	CA	7		...08/31/2012	Reinsurance Intercompany Balance.....			2,241,573	2,000,000	25,544	2.....
87425E	AL	7	I.....	...08/31/2012	Reinsurance Intercompany Balance.....			1,263,722	1,000,000	19,375	2FE.....
882587	AY	4		...08/31/2012	Reinsurance Intercompany Balance.....			1,369,590	1,000,000	39,583	2FE.....
884903	BK	0	I.....	...08/31/2012	Reinsurance Intercompany Balance.....			2,172,379	2,000,000	32,917	1FE.....
891027	AN	4		...08/31/2012	Reinsurance Intercompany Balance.....			2,228,202	2,000,000	26,917	2FE.....
89233P	5F	9		...08/31/2012	Reinsurance Intercompany Balance.....			2,179,444	2,000,000	31,356	1FE.....
90261X	GD	8	R.....	...08/31/2012	Reinsurance Intercompany Balance.....			1,115,213	1,000,000	3,656	1FE.....
902691	AD	6		...08/31/2012	Reinsurance Intercompany Balance.....			1,138,974	1,000,000	23,971	1FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
918204 AV 0	VF CORP 3.50 09/01/2021.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,078,891	1,000,000	17,500	1FE.....
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,121,615	1,000,000	4,792	1FE.....
92553P AJ 1	VIACOM INC 3.875 12/15/2021.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....2,172,158	2,000,000	16,361	2FE.....
92849T AJ 7	VITERRA INC 5.95 08/01/20.....	I.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,105,025	1,000,000	4,958	2FE.....
92857W AK 6	VODAFONE GROUP 5.75 03/15/2016.....	R.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,157,620	1,000,000	26,514	1FE.....
93114K AG 8	WAL-MART STORES 8.8 12/30/14.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....873,404	790,411	11,593	1FE.....
970648 AE 1	WILLIS NORTH AMER 7.00 09/29/2019.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....2,392,672	2,000,000	64,556	2FE.....
98419M AB 6	XYLEM INC 4.875 10/01/2021.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....2,261,245	2,000,000	40,625	2FE.....
984851 AC 9	YARA INTL SA 7.875 06/11/2019.....	R.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,257,708	1,000,000	17,500	2FE.....
988498 AC 5	YUM! BRANDS INC 6.25 03/15/2018.....	.....	...08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,197,859	1,000,000	28,819	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....	.....	.....	.....	.....	.....120,573,253	104,533,876	1,561,592	XXX.....
8399997.	Total - Bonds - Part 3.....	.....	.....	.....	.....	.....126,401,621	109,644,876	1,609,995	XXX.....
8399999.	Total - Bonds.....	.....	.....	.....	.....	.....126,401,621	109,644,876	1,609,995	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
38989# 10 1	Great American Financial Resources, Inc.....	.....	...07/31/2012	Capital Contribution.....	.....	.....494,107	XXX.....	.....	K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....	.....	.....	.....	.....	.....494,107	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....	.....	.....	.....	.....	.....494,107	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....	.....	.....	.....	.....	.....494,107	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....	.....	.....	.....	.....	.....494,107	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....	.....	.....	.....	.....	.....126,895,728	XXX.....	1,609,995	XXX.....

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

QE04.2

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

Bonds - U.S. Government

QE05	3133X0	PF	0	FED HOME LN BANK 5.375 08/15/2018.....	08/31/2012	Reinsurance Intercompany Balance		1,250,876	1,000,000	982,040	990,250		829		829		991,079		259,797	259,797	56,139	08/15/2018	1.....
	36218V	G4	9	GNSF 233419 PT 9.50 09/15/2017.....	07/15/2012	MBS Paydown 0.00744201.....		9	9	9	9				0		9			0	1	09/15/2017	1.....
	36218V	G4	9	GNSF 233419 PT 9.50 09/15/2017.....	08/15/2012	MBS Paydown 0.00734785.....		9	9	9	9				0		9			0	1	09/15/2017	1.....
	36218V	G4	9	GNSF 233419 PT 9.50 09/15/2017.....	08/31/2012	Reinsurance Intercompany Balance		738	735	726	734		(0)		(0)		734		4	4	52	09/15/2017	1.....
	649085	AA	5	NEW VALEY GEN I15.572 05/01/20.....	08/31/2012	Reinsurance Intercompany Balance		2,116,585	1,811,663	1,873,730	1,841,751		(4,021)		(4,021)		1,840,497		276,088	276,088	84,122	05/01/2020	1FE.....
	690353	RX	7	OVERSEAS PRIV INV 4.44 2/27/27.....	08/27/2012	Sinking Fund Redemption 100.0.		32,838	32,838	32,838	32,836		0		0		32,838			0	1,458	02/27/2027	1.....
	690353	RX	7	OVERSEAS PRIV INV 4.44 2/27/27.....	08/31/2012	Reinsurance Intercompany Balance		2,003,060	1,716,551	1,716,551	1,716,489		4		4		1,716,491		286,569	286,569	77,062	02/27/2027	1.....
	83162C	FF	5	SBAP 1994-20D 1 7.70 04/01/2014.....	08/31/2012	Reinsurance Intercompany Balance		5,815	5,781	5,781	5,781				0		5,781		34	34	408	04/01/2014	1.....
	83162C	GJ	6	SBAP 1995-20K 1 6.65 11/01/2015.....	08/31/2012	Reinsurance Intercompany Balance		128,203	127,451	127,192	127,420		27		27		127,446		757	757	7,063	11/01/2015	1.....
	912828	AJ	9	U.S. TREASURY NOTES 4.375 8/15/12.....	08/15/2012	Maturity 100.0.....		1,200,000	1,200,000	1,205,531	1,200,793		(793)		(793)		1,200,000			0	52,500	08/15/2012	1.....
	912828	AP	5	U.S. TREASURY NOTES 4.00 11/15/2012.....	08/31/2012	Reinsurance Intercompany Balance		1,067,950	1,060,000	1,086,334	1,086,334		(18,015)		(18,015)		1,068,320		(370)	(370)	33,643	11/15/2012	1.....
0599999.	Total - Bonds - U.S. Government.....							7,806,083	6,955,037	7,030,741	7,002,409	0	(21,969)	0	(21,969)	0	6,983,205	0	822,879	822,879	312,448	XXX...	XXX...

Bonds - U.S. States, Territories and Possessions

	452152	GR	6	ILLINOIS BABS 6.20 7/01/2021.....	08/31/2012	Reinsurance Intercompany Balance		1,110,940	1,000,000	999,710	999,697		16		16		999,713		111,227	111,227	72,333	07/01/2021	1FE.....
	574192	5F	3	MARYLAND ST BABS 4.60 03/01/2025.....	08/31/2012	Reinsurance Intercompany Balance		1,244,090	1,000,000	992,180	992,681		273		273		992,954		251,136	251,136	46,000	03/01/2025	1FE.....
	57582P	WK	2	MASSACHUSETTS ST 4.20 12/01/2021.....	08/31/2012	Reinsurance Intercompany Balance		1,150,970	1,000,000	1,008,750	1,008,074		(447)		(447)		1,007,627		143,343	143,343	31,500	12/01/2021	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							3,506,000	3,000,000	3,000,640	3,000,452	0	(158)	0	(158)	0	3,000,294	0	505,706	505,706	149,833	XXX...	XXX...

Bonds - U.S. Political Subdivisions of States, Territories and Possessions

	355694	R6	9	FREDERICK CNTY MD 5.30 02/01/24.....	08/31/2012	Reinsurance Intercompany Balance		2,903,770	2,465,000	2,487,851	2,484,323		(1,309)		(1,309)		2,483,014		420,756	420,756	141,532	02/01/2024	1FE.....
	602409	HG	2	MILWAUKEE SEW L BABS WI 4.30 10/01/2020.....	08/31/2012	Reinsurance Intercompany Balance		1,197,930	1,000,000	1,000,000	1,000,000				0		1,000,000		197,930	197,930	39,417	10/01/2020	1FE.....
	64966H	HA	1	NEW YORK NY SER H2 6.491 03/01/2021.....	08/31/2012	Reinsurance Intercompany Balance		1,257,020	1,000,000	1,088,660	1,076,444		(4,376)		(4,376)		1,072,068		184,952	184,952	64,910	03/01/2021	1FE.....
	64966H	TL	4	NEW YORK NY SER D2 4.00 12/01/2015.....	08/31/2012	Reinsurance Intercompany Balance		1,098,140	1,000,000	1,025,030	1,017,029		(2,739)		(2,739)		1,014,291		83,849	83,849	30,000	12/01/2015	1FE.....
	64966H	TM	2	NEW YORK NY SER D2 4.00 12/01/2016.....	08/31/2012	Reinsurance Intercompany Balance		1,095,190	1,000,000	1,009,670	1,007,083		(885)		(885)		1,006,198		88,992	88,992	30,000	12/01/2016	1FE.....
	676822	EL	9	OGLE CO CUSD A 5.698 01/01/2022.....	08/31/2012	Reinsurance Intercompany Balance		1,529,484	1,285,000	1,285,000	1,285,000				0		1,285,000		244,484	244,484	85,423	01/01/2022	1FE.....

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
68583R	CV	2		08/31/2012	Reinsurance Intercompany Balance		1,378,708	1,090,000	1,101,641	1,100,737		(328)		(328)		1,100,409		278,299	278,299	41,275	06/30/2026	1FE.....
68666P	AA	4		08/31/2012	Reinsurance Intercompany Balance		1,124,860	1,000,000	1,007,430	1,007,412		(395)		(395)		1,007,017		117,843	117,843	30,678	02/01/2021	1FE.....
717883	LV	2		08/31/2012	Reinsurance Intercompany Balance		1,123,110	1,000,000	1,000,000	1,000,010		221		221		1,000,231		122,879	122,879	41,798	09/01/2030	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....						12,708,212	10,840,000	11,005,282	10,978,040	0	(9,812)	0	(9,812)	0	10,968,228	0	1,739,985	1,739,985	505,032	XXX...	XXX...
Bonds - U.S. Special Revenue and Special Assessment																						
02765U	CW	2		08/31/2012	Reinsurance Intercompany Balance		3,394,590	3,000,000	2,965,410	2,968,990		1,343		1,343		2,970,333		424,257	424,257	182,172	02/15/2023	1FE.....
230563	AU	2		08/31/2012	Reinsurance Intercompany Balance		1,959,426	1,575,000	1,606,941	1,602,986		(1,409)		(1,409)		1,601,577		357,849	357,849	73,190	04/15/2022	1FE.....
25477G	CU	7		08/31/2012	Reinsurance Intercompany Balance		1,152,400	1,000,000	1,000,000	1,000,000				0		1,000,000		152,400	152,400	33,848	12/01/2019	1FE.....
25477G	EV	3		08/31/2012	Reinsurance Intercompany Balance		1,225,960	1,000,000	1,000,000	999,967		1		1		999,968		225,992	225,992	39,615	12/01/2026	1FE.....
31340Y	DB	2		07/15/2012	MBS Paydown 0.0015228.....		14	14	14	14		(0)		(0)		14			0	1	11/15/2019	1.....
31340Y	DB	2		08/15/2012	MBS Paydown 0.0014979.....		12	12	12	12		(0)		(0)		12			0	1	11/15/2019	1.....
31340Y	DB	2		08/31/2012	Reinsurance Intercompany Balance		838	749	742	741		(2)		(2)		736		102	102	55	11/15/2019	1.....
31358E	3Z	3		07/25/2012	MBS Paydown 0.0139896.....		67	67	67	67		(0)		(0)		67			0	3	09/25/2020	1.....
31358E	3Z	3		08/25/2012	MBS Paydown 0.01369923.....		116	116	117	117		(1)		(1)		116			0	7	09/25/2020	1.....
31358E	3Z	3		08/31/2012	Reinsurance Intercompany Balance		6,010	5,480	5,527	5,503		(2)		(2)		5,498		512	512	360	09/25/2020	1.....
31358E	D8	2		07/25/2012	MBS Paydown 0.00578333.....		122	122	104	116		1		1		122			0	4	08/25/2020	1.....
31358E	D8	2		08/25/2012	MBS Paydown 0.00572287.....		121	121	103	114		1		1		121			0	4	08/25/2020	1.....
31358E	D8	2		08/31/2012	Reinsurance Intercompany Balance		12,610	11,446	9,793	10,837		122		122		10,886		1,724	1,724	472	08/25/2020	1.....
31358G	5J	2		07/25/2012	MBS Paydown 0.05723399.....		2,692	2,692	2,608	2,633		31		31		2,692			0	102	06/25/2021	1.....
31358G	5J	2		08/25/2012	MBS Paydown 0.05383024.....		6,808	6,808	6,595	6,659		111		111		6,808			0	295	06/25/2021	1.....
31358G	5J	2		08/31/2012	Reinsurance Intercompany Balance		117,357	107,660	104,294	105,315		423		423		105,495		11,863	11,863	5,248	06/25/2021	1.....
31358H	HV	0		07/25/2012	MBS Paydown 0.02543914.....		603	603	588	593		4		4		603			0	28	06/25/2021	1.....
31358H	HV	0		08/25/2012	MBS Paydown 0.02484623.....		593	593	578	583		4		4		593			0	32	06/25/2021	1.....
31358H	HV	0		08/31/2012	Reinsurance Intercompany Balance		27,381	24,846	24,209	24,426		104		104		24,465		2,916	2,916	1,491	06/25/2021	1.....
31358H	JM	8		07/25/2012	MBS Paydown 0.03416622.....		228	228	228	227		(0)		(0)		228			0	12	07/25/2021	1.....
31358H	JM	8		08/25/2012	MBS Paydown 0.03381452.....		225	225	225	225		(0)		(0)		225			0	14	07/25/2021	1.....
31358H	JM	8		08/31/2012	Reinsurance Intercompany Balance		25,136	21,641	21,641	21,604		(2)		(2)		21,597		3,540	3,540	1,461	07/25/2021	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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.2

31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	07/25/2012	MBS Paydown 0.04601253.....		666	666	659	660	.....	.....1	.....	.....1	.....	.....666	.....	.....	.....0	27	11/25/2021	1.....
31358K	DY	1	FNR 1991-G36 ZBX 7.00 11/25/2021.....	08/25/2012	MBS Paydown 0.04558112.....		539	539	533	535	.....	.....1	.....	.....1	.....	.....539	.....	.....	.....0	25	11/25/2021	1.....
					Reinsurance Intercompany Balance		66,154	56,976	56,366	56,477	.....	.....65	.....	.....65	.....	.....56,496	.....	.....9,658	9,658	2,991	11/25/2021	1.....
31358N	ZD	7	FNR 1992-79 ZX 9.00 6/25/2022.....	07/25/2012	MBS Paydown 0.05714642.....		1,183	1,183	1,183	1,181	.....	.....(3)	.....	.....(3)	.....	.....1,183	.....	.....	.....0	62	06/25/2022	1.....
31358N	ZD	7	FNR 1992-79 ZX 9.00 6/25/2022.....	08/25/2012	MBS Paydown 0.05657214.....		458	458	458	457	.....	.....0	.....	.....0	.....	.....458	.....	.....	.....0	27	06/25/2022	1.....
					Reinsurance Intercompany Balance		52,451	45,088	45,088	45,016	.....	.....30	.....	.....30	.....	.....45,003	.....	.....7,448	7,448	3,043	06/25/2022	1.....
313602	AZ	7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....	07/25/2012	MBS Paydown 0.01165668.....		216	216	214	214	.....	.....1	.....	.....1	.....	.....216	.....	.....	.....0	13	02/25/2018	1.....
313602	AZ	7	FNR 1988-2 Z XSEQ 10.10 2/25/2018.....	08/25/2012	MBS Paydown 0.01121883.....		219	219	217	217	.....	.....1	.....	.....1	.....	.....219	.....	.....	.....0	15	02/25/2018	1.....
					Reinsurance Intercompany Balance		6,103	5,609	5,567	5,570	.....	.....28	.....	.....28	.....	.....5,570	.....	.....533	533	425	02/25/2018	1.....
31392J	5B	1	FNR 2003-23 PG PAC 5.50 1/25/2032.....	07/25/2012	MBS Paydown 0.14205473.....		77,927	77,927	79,462	101,927	.....	.....(584)	.....	.....(584)	.....	.....77,927	.....	.....	.....0	2,500	01/25/2032	1.....
31392J	5B	1	FNR 2003-23 PG PAC 5.50 1/25/2032.....	08/25/2012	MBS Paydown 0.12515908.....		84,478	84,478	86,141	110,495	.....	.....(618)	.....	.....(618)	.....	.....84,478	.....	.....	.....0	3,098	01/25/2032	1.....
					Reinsurance Intercompany Balance		635,182	625,795	638,116	818,523	.....	.....901	.....	.....901	.....	.....629,197	.....	.....5,985	5,985	25,814	01/25/2032	1.....
31393B	5U	5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	07/25/2012	MBS Paydown 0.25757255.....		98,453	98,453	99,929	98,884	.....	.....(460)	.....	.....(460)	.....	.....98,453	.....	.....	.....0	3,159	12/25/2031	1.....
31393B	5U	5	FNR 2003-53 JM PAC 5.50 12/25/2031.....	08/25/2012	MBS Paydown 0.18329172.....		148,562	148,562	150,790	149,213	.....	.....(593)	.....	.....(593)	.....	.....148,562	.....	.....	.....0	5,447	12/25/2031	1.....
					Reinsurance Intercompany Balance		368,416	366,583	372,082	368,191	.....	.....1,591	.....	.....1,591	.....	.....367,805	.....	.....612	612	15,122	12/25/2031	1.....
31393X	VH	7	FNW 2004-W3 A6 PAC 5.50 5/25/2034.....	08/31/2012	Reinsurance Intercompany Balance		2,170,625	2,000,000	1,916,250	1,945,356	.....	.....3,239	.....	.....3,239	.....	.....1,948,594	.....	.....222,031	222,031	82,500	05/25/2034	1.....
					Reinsurance Intercompany Balance		1,660,547	1,500,000	1,518,633	1,510,316	.....	.....(845)	.....	.....(845)	.....	.....1,509,471	.....	.....151,076	151,076	61,875	08/25/2034	1.....
31395A	ET	8	FHR 2808 BD PAC 5.50 3/15/2033.....	07/15/2012	MBS Paydown 0.50245593.....		99,580	99,580	102,380	101,019	.....	.....(1,580)	.....	.....(1,580)	.....	.....99,580	.....	.....	.....0	3,195	03/15/2033	1.....
31395A	ET	8	FHR 2808 BD PAC 5.50 3/15/2033.....	08/15/2012	MBS Paydown 0.47926537.....		69,572	69,572	71,528	70,577	.....	.....(1,094)	.....	.....(1,094)	.....	.....69,572	.....	.....	.....0	2,551	03/15/2033	1.....
					Reinsurance Intercompany Balance		1,502,048	1,437,796	1,478,234	1,458,578	.....	.....(950)	.....	.....(950)	.....	.....1,456,373	.....	.....45,675	45,675	59,309	03/15/2033	1.....
31395X	3F	0	FHR 3018 UG PAC 5.50 10/15/2034.....	08/31/2012	Reinsurance Intercompany Balance		1,077,180	1,000,000	975,625	985,457	.....	.....1,353	.....	.....1,353	.....	.....986,811	.....	.....90,369	90,369	41,250	10/15/2034	1.....
					Reinsurance Intercompany Balance		1,116,630	1,000,000	1,000,000	1,000,109	.....	.....(7)	.....	.....(7)	.....	.....1,000,102	.....	.....116,528	116,528	60,585	07/01/2024	1FE.....
454622	QD	6	IN BD BK-TXB--5-A 5.04 01/15/2014.....	08/31/2012	Reinsurance Intercompany Balance		1,057,820	1,000,000	1,000,000	1,000,013	.....	.....(4)	.....	.....(4)	.....	.....1,000,009	.....	.....57,811	57,811	56,840	01/15/2014	1FE.....
					Reinsurance Intercompany Balance		1,048,830	1,000,000	1,000,000	1,000,013	.....	.....(4)	.....	.....(4)	.....	.....1,000,009	.....	.....48,821	48,821	56,840	07/15/2014	1FE.....
454624	U4	7	IN BD BK TXB 5.24 7/15/2020.....	08/31/2012	Reinsurance Intercompany Balance		1,156,120	1,000,000	1,021,890	1,020,012	.....	.....(1,281)	.....	.....(1,281)	.....	.....1,018,730	.....	.....137,390	137,390	59,096	07/15/2020	1FE.....
					Reinsurance Intercompany Balance		1,203,910	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....203,910	203,910	45,200	03/01/2022	1FE.....

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- ation or Market Indicator (a)

QE05.3

QE05.3	57429L	AL	0	MARYLAND TRANS REV 6.48 7/01/22.....	08/31/2012	Reinsurance Intercompany Balance		1,192,240	1,000,000	1,078,930	1,040,718		(3,679)		(3,679)		1,037,040		155,200	155,200	75,600	07/01/2022	1FE.....
	57604T	AB	2	MA TRN FD RZEDB 5.203 06/01/25.....	08/31/2012	Reinsurance Intercompany Balance		1,298,960	1,000,000	1,000,000	1,000,000				0		1,000,000		298,960	298,960	39,023	06/01/2025	1FE.....
	59447P	CQ	2	MI FIN AUTH 5.496 09/01/2020.....	08/31/2012	Reinsurance Intercompany Balance		558,415	500,000	500,000	500,000				0		500,000		58,415	58,415	41,220	09/01/2020	1FE.....
	606092	ER	1	MO JT MUN ELEC UTIL 5.878 1/01/2022.....	08/31/2012	Reinsurance Intercompany Balance		1,175,450	1,000,000	1,000,000	1,000,000				0		1,000,000		175,450	175,450	68,577	01/01/2022	1FE.....
	606092	EU	4	MO JT MUN ELEC UTIL 5.978 01/01/2023.....	08/31/2012	Reinsurance Intercompany Balance		1,439,137	1,230,000	1,230,000	1,230,000				0		1,230,000		209,137	209,137	85,784	01/01/2023	1FE.....
	60636A	EF	6	MO ST WASH UNIV A 3.335 02/15/2027.....	08/31/2012	Reinsurance Intercompany Balance		993,520	1,000,000	1,000,000	1,000,000		1		1		1,000,001		(6,481)	(6,481)	2,038	02/15/2027	1FE.....
	649883	QE	8	NY MTGE AGY SER 166 3.999 04/01/2021.....	08/31/2012	Reinsurance Intercompany Balance		527,345	500,000	496,890	496,890		132		132		497,022		30,323	30,323	15,829	04/01/2021	1FE.....
	649902	ZP	1	NY ST DORM 5.292 3/15/2025.....	08/31/2012	Reinsurance Intercompany Balance		2,385,580	2,000,000	1,973,540	1,976,110		844		844		1,976,953		408,627	408,627	101,724	03/15/2025	1FE.....
	650035	UZ	9	NYS BABS 4.81 03/15/2021.....	08/31/2012	Reinsurance Intercompany Balance		1,237,250	1,000,000	1,000,000	1,000,000				0		1,000,000		237,250	237,250	46,229	03/15/2021	1FE.....
	664754	Q9	2	NORTHERN ARIZ UNIV 5.09 06/01/2019.....	08/31/2012	Reinsurance Intercompany Balance		1,187,840	1,000,000	1,000,000	1,000,000				0		1,000,000		187,840	187,840	38,175	06/01/2019	1FE.....
	709223	UA	7	PA TPK TXB SER B-2 6.70 06/01/2018.....	08/31/2012	Reinsurance Intercompany Balance		1,223,690	1,000,000	1,151,340	1,130,934		(11,999)		(11,999)		1,118,935		104,755	104,755	50,250	06/01/2018	1FE.....
	73358W	EK	6	PORT AUTH NY&NJ 168 4.926 10/1/2051.....	08/31/2012	Reinsurance Intercompany Balance		582,265	500,000	512,845	512,845		(44)		(44)		512,801		69,464	69,464	22,235	10/01/2051	1FE.....
	768874	SE	0	RIVERSIDE CA 6.515 10/01/2022.....	08/31/2012	Reinsurance Intercompany Balance		1,654,508	1,370,000	1,370,000	1,370,000				0		1,370,000		284,508	284,508	81,818	10/01/2022	1FE.....
	795681	GL	3	SALT LAKE CNTY UT 5.28 12/01/2024.....	08/31/2012	Reinsurance Intercompany Balance		1,734,810	1,500,000	1,500,000	1,499,940		2		2		1,499,942		234,868	234,868	59,400	12/01/2024	1FE.....
	796253	Z3	9	SAN ANTONIO ELEC & GAS 3.722 2/1/2026.....	08/31/2012	Reinsurance Intercompany Balance		1,098,310	1,000,000	1,035,810	1,035,810		(873)		(873)		1,034,937		63,373	63,373	15,715	02/01/2026	1FE.....
	797398	EF	7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016.....	08/31/2012	Reinsurance Intercompany Balance		569,185	500,000	511,540	507,663		(994)		(994)		506,669		62,516	62,516	29,495	08/15/2016	1FE.....
	812631	HB	8	SEATTLE DRAIN SER-A 5.00 01/01/2024.....	08/31/2012	Reinsurance Intercompany Balance		1,245,130	1,000,000	973,170	975,673		905		905		976,578		268,553	268,553	41,667	11/01/2024	1FE.....
	829594	HT	0	SIOUX FALLS 5.60 11/15/2026.....	08/31/2012	Reinsurance Intercompany Balance		1,131,810	1,000,000	973,340	975,293		714		714		976,006		155,804	155,804	44,489	11/15/2026	1FE.....
	89602N	VD	3	TRIBORO BRDG NY BABS 4.05 11/15/2021.....	08/31/2012	Reinsurance Intercompany Balance		1,133,850	1,000,000	1,000,000	1,000,000				0		1,000,000		133,850	133,850	32,175	11/15/2021	1FE.....
	914440	KZ	4	UNIV MA BLDG AUTH 3.95 11/01/2022.....	08/31/2012	Reinsurance Intercompany Balance		1,123,940	1,000,000	948,010	951,731		2,344		2,344		954,075		169,865	169,865	32,917	11/01/2022	1FE.....
	927781	TN	4	VA CLG BLDG AUT 5.40 02/01/2026.....	08/31/2012	Reinsurance Intercompany Balance		1,761,495	1,500,000	1,445,595	1,450,180		1,571		1,571		1,451,751		309,744	309,744	87,750	02/01/2026	1FE.....
	92812Q	BJ	5	VIRGINIA ST HSG-C 5.45 05/01/2018.....	08/31/2012	Reinsurance Intercompany Balance		509,780	500,000	496,190	497,918		187		187		498,105		11,675	11,675	22,708	05/01/2018	1FE.....

SCHEDULE D - PART 4

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

1	2			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			3 F o r e i g n Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)

92817S	XW	3	VA PUBLIC SCH AUTH 4.25 12/15/2030.....	08/31/2012	Reinsurance Intercompany Balance			2,112,020	2,000,000	2,000,000	2,000,000				0		2,000,000		112,020	112,020	60,444	12/15/2030	1FE.....
93730P	AA	4	WA ST BIOMED BAB 5.231 07/01/2021.....	08/31/2012	Reinsurance Intercompany Balance			1,163,630	1,000,000	1,000,000	1,000,000				0		1,000,000		163,630	163,630	61,028	07/01/2021	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....							50,677,338	44,478,124	44,568,344	44,752,441	0	(10,974)	0	(10,974)	0	44,498,992	0	6,178,347	6,178,347	2,085,713	XXX...	XXX...

Bonds - Industrial and Miscellaneous

00209T	AA	3	AT&T BROADBAND 8.375 3/15/13.....	08/31/2012	Reinsurance Intercompany Balance			688,057	661,000	661,000	660,979		11		11		660,990		27,067	27,067	53,206	03/15/2013	2FE.....
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	07/20/2012	MBS Paydown 0.976683078.....			3,284	3,284	3,284	3,284				0		3,284			0	104	12/20/2040	1FE.....
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	08/20/2012	MBS Paydown 0.97504104.....			3,284	3,284	3,284	3,284				0		3,284			0	119	12/20/2040	1FE.....
006346	AK	6	ADMSO 2010-1 A ABS 5.438 12/20/2040.....	08/31/2012	Reinsurance Intercompany Balance			2,115,586	1,950,082	1,950,082	1,950,082				0		1,950,082		165,503	165,503	73,937	12/20/2040	1FE.....
02361D	AG	5	AMEREN ILLINOIS COMPANY 9.75 11/15/2018.....	08/31/2012	Reinsurance Intercompany Balance			2,085,205	1,500,000	1,476,315	1,481,682		1,291		1,291		1,482,972		602,233	602,233	116,188	11/15/2018	2FE.....
025816	AW	9	AMERICAN EXPRESS 5.50 09/12/2016.....	08/31/2012	Reinsurance Intercompany Balance			1,164,528	1,000,000	991,290	995,311		593		593		995,904		168,624	168,624	53,319	09/12/2016	1FE.....
02635P	TQ	6	AMER GENL FIN MTN 6.50 09/15/2017.....	08/31/2012	Reinsurance Intercompany Balance			820,000	1,000,000	999,570	999,641				0		999,641		(179,641)	(179,641)	62,472	09/15/2017	5FE.....
032166	AR	1	AMSOUTH BANK AI 5.20 04/01/2015.....	08/31/2012	Reinsurance Intercompany Balance			1,040,000	1,000,000	999,450	999,792		40		40		999,832		40,168	40,168	47,667	04/01/2015	3FE.....
03235E	AK	6	AMVESCAP PLC 5.375 2/27/13.....	08/31/2012	Reinsurance Intercompany Balance	R..		2,041,046	2,000,000	1,971,530	1,995,146		2,760		2,760		1,997,906		43,140	43,140	108,694	02/27/2013	1FE.....
04621X	AC	2	ASSURANT INC 5.625 02/15/14.....	08/31/2012	Reinsurance Intercompany Balance			1,044,080	1,000,000	998,870	999,703		89		89		999,793		44,287	44,287	58,750	02/15/2014	2FE.....
051157	AG	0	AUGUSTA VI 96A3 7.375 4-15-13.....	08/31/2012	Reinsurance Intercompany Balance			266,224	263,515	261,784	263,332		152		152		263,428		2,796	2,796	17,059	04/15/2013	4AM....
05377R	AC	8	AESOP 2009-2A A ABS 5.68 02/20/14.....	08/31/2012	Reinsurance Intercompany Balance			2,530,950	2,500,000	2,499,839	2,499,948		37		37		2,499,985		30,965	30,965	99,006	02/20/2014	1FE.....
054937	AE	7	BB&T CORPORATION 5.20 12/23/2015.....	08/31/2012	Reinsurance Intercompany Balance			1,109,271	1,000,000	1,004,730	1,002,027		(312)		(312)		1,001,714		107,557	107,557	35,822	12/23/2015	1FE.....
05532E	AG	0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	07/27/2012	MBS Paydown 0.47412682.....			36,779	36,779	35,768	35,784		272		272		36,779			0	1,287	06/27/2037	1FM....
05532E	AG	0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	08/27/2012	MBS Paydown 0.464165402.....			29,884	29,884	29,062	29,076		89		89		29,884			0	1,195	06/27/2037	1FM....
05532E	AG	0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37.....	08/31/2012	Reinsurance Intercompany Balance			1,451,677	1,392,496	1,354,203	1,354,821		4,762		4,762		1,352,816		98,861	98,861	62,662	06/27/2037	1FM....
05565Q	BU	1	BP CAPITAL MKT PLC 3.561 11/01/2021.....	08/31/2012	Reinsurance Intercompany Balance	R..		1,085,985	1,000,000	1,000,000	1,000,000				0		1,000,000		85,985	85,985	29,675	11/01/2021	1FE.....
05947U	7J	1	BACM 2006-1 A3A SEQ CSTR 9/10/45.....	08/31/2012	Reinsurance Intercompany Balance			1,013,438	1,000,000	1,008,828	999,831		(755)		(755)		999,076		14,361	14,361	40,853	09/10/2045	1FM....
05949C	GW	0	BOAMS 2005-8 A9 PAC 5.50 9/25/35.....	08/31/2012	Reinsurance Intercompany Balance			951,900	1,000,000	973,750	928,571		(2,976)		(2,976)		925,595		26,305	26,305	41,250	09/25/2035	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	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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)

QE05.5

QE05.5	05949T	AX	7	BAFC 2006-1 1A23 PAC 5.75 01/36 6R-1.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,846,876	2,000,000	1,955,938	1,969,254	.....	1,845	.....	1,845	.....	1,971,100	.....	...(124,224)	...(124,224)	86,180	01/25/2036	2FM....
	05955T	AC	4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,130,800	1,000,000	970,977	975,964	.....	2,318	.....	2,318	.....	978,282	.....	152,518	152,518	38,764	12/24/2049	1FE....
	05955T	AE	0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,106,400	1,000,000	907,330	929,479	.....	8,010	.....	8,010	.....	937,489	.....	168,911	168,911	39,938	02/24/2044	1FE....
	060505	AU	8	BANK OF AMERICA 5.125 11/15/2014.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	2,125,680	2,000,000	1,970,020	1,990,162	.....	2,155	.....	2,155	.....	1,992,317	.....	133,362	133,362	81,431	11/15/2014	1FE....
	06541E	AA	0	BANK UNITED 8 03/15/09 MTNA.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	.....20	1,000,000	1,063,980	100	.....	80	.....	80	.....	100	.....	.....(80)	(80)	.....	03/15/2009	6*.....
	06739G	BP	3	BARCLAYS BK PLC 5.14 10/14/2020.....	R..	08/31/2012	Reinsurance Intercompany Balance	.....	1,014,931	1,000,000	999,000	999,111	.....	54	.....	54	.....	999,165	.....	15,765	15,765	45,261	10/14/2020	2FE....
	07330T	AA	0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,206,670	1,000,000	920,195	939,419	.....	6,011	.....	6,011	.....	945,430	.....	261,240	261,240	46,944	07/17/2040	1FE....
	07387B	FQ	1	BSCMS 2006-T22 A3 SEQ CSTR 4/12/38.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,093,773	1,091,481	1,109,388	1,093,119	.....	(1,870)	.....	(1,870)	.....	1,090,847	.....	2,926	2,926	40,933	04/12/2038	1FM....
	07388L	AE	0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	2,303,400	2,000,000	2,022,813	2,010,457	.....	(2,019)	.....	(2,019)	.....	2,008,438	.....	294,962	294,962	83,100	09/11/2041	1FM....
	07388R	AC	1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	.....	08/11/2012	MBS Paydown 0.568313479.....	.....	953,831	953,831	927,303	943,374	.....	9,627	.....	9,627	.....	953,831	.....	.....0	.....	.....33,759	02/11/2044	1FM....
	07388R	AC	1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	2,303,261	2,273,254	2,210,029	2,248,332	.....	9,143	.....	9,143	.....	2,255,506	.....	47,755	47,755	90,515	02/11/2044	1FM....
	09247X	AE	1	BLACKROCK INC 5.00 12/10/2019.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	2,328,081	2,000,000	1,994,560	1,995,470	.....	316	.....	316	.....	1,995,786	.....	332,295	332,295	72,500	12/10/2019	1FE....
	09751W	AA	9	BOLDINI LTD 3.60 07/19/2035.....	R..	08/31/2012	Reinsurance Intercompany Balance	.....	1,050,201	1,000,000	1,000,000	999,991	.....	(12)	.....	(12)	.....	999,979	.....	50,222	50,222	25,200	07/19/2035	1FE....
	09774X	AU	6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	.....	07/15/2012	MBS Paydown 0.299364908.....	.....	3,030	3,030	2,797	1,032	.....	.....0	.....	.....0	.....	3,030	.....	.....0	.....	.....106	01/15/2018	1AM....
	09774X	AU	6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	.....	08/15/2012	MBS Paydown 0.296871754.....	.....	2,493	2,493	2,301	849	.....	.....0	.....	.....0	.....	2,493	.....	.....0	.....	.....99	01/15/2018	1AM....
	09774X	AU	6	BCM 1999-A A3 SEQ 5.98 01/15/2018.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	284,512	296,872	274,050	101,146	.....	.....0	.....	.....0	.....	86,441	.....	198,071	198,071	13,315	01/15/2018	1AM....
	10138M	AB	1	BOTTLING GROUP 4.625 11/15/2012.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,008,366	1,000,000	986,130	998,508	.....	1,137	.....	1,137	.....	999,645	.....	8,721	8,721	36,743	11/15/2012	1FE....
	12513X	AE	2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,117,500	1,000,000	821,484	890,334	.....	17,053	.....	17,053	.....	907,387	.....	210,113	210,113	36,034	01/15/2046	1FM....
	12626P	AE	3	CRH AMERICA INC 5.30 10/15/2013.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,040,672	1,000,000	997,500	999,461	.....	195	.....	195	.....	999,656	.....	41,017	41,017	46,522	10/15/2013	2FE....
	12641P	AX	2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	566,885	560,000	560,000	544,416	.....	(10,167)	.....	(10,167)	.....	534,249	.....	32,636	32,636	23,100	11/26/2035	1FM....
	12641P	AY	0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	97,580	110,000	110,000	109,900	.....	(28)	.....	(28)	.....	109,872	.....	(12,291)	(12,291)	4,538	11/26/2035	1FM....
	12641P	AZ	7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	82,600	100,000	100,000	99,910	.....	(25)	.....	(25)	.....	99,885	.....	(17,285)	(17,285)	4,125	11/26/2035	2FM....
	12641P	BA	1	CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	50,263	80,000	80,000	61,330	.....	(268)	.....	(268)	.....	61,062	.....	(10,799)	(10,799)	3,300	11/26/2035	1FM....

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)
12641P BB 9	CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35.....			08/31/2012	Reinsurance Intercompany Balance		34,953	90,000	88,034	5,331		(100)		(100)		5,231		29,723	29,723	3,713	11/26/2035	1FM....
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35.....			08/31/2012	Reinsurance Intercompany Balance		3,741	60,000	18,239	1,113		(54)		(54)		1,059		2,682	2,682	2,475	11/26/2035	1FM....
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35.....			08/31/2012	Reinsurance Intercompany Balance		705,308	670,000	670,000	669,075		(260)		(260)		668,815		36,492	36,492	27,593	09/26/2035	1FM....
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35.....			08/31/2012	Reinsurance Intercompany Balance		96,776	110,000	110,000	109,886		(32)		(32)		109,854		(13,079)	(13,079)	4,530	09/26/2035	1FM....
12641P BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35.....			08/31/2012	Reinsurance Intercompany Balance		51,257	70,000	70,000	69,933		(19)		(19)		69,914		(18,657)	(18,657)	2,883	09/26/2035	1FM....
12641P BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35.....			08/31/2012	Reinsurance Intercompany Balance		35,551	60,000	60,000	50,986		(150)		(150)		50,836		(15,285)	(15,285)	2,471	09/26/2035	1FM....
12641P BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35.....			08/31/2012	Reinsurance Intercompany Balance		12,882	40,000	40,000	7,992		(574)		(574)		7,418		5,464	5,464	1,647	09/26/2035	1FM....
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35.....			08/31/2012	Reinsurance Intercompany Balance		10,948	50,000	48,743	4,634		(588)		(588)		4,046		6,903	6,903	2,059	09/26/2035	1FM....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			07/25/2012	MBS Paydown 0.221073626.....		7,969	7,969	7,885	7,795		19		19		7,969				0	12/26/2036	1FM....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			08/26/2012	MBS Paydown 0.207843685.....		17,440	17,440	17,256	17,059		308		308		17,440				0	12/26/2036	1FM....
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36.....			08/31/2012	Reinsurance Intercompany Balance		292,722	273,991	271,090	267,999		876		876		266,446		26,277	26,277	12,691	12/26/2036	1FM....
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36.....			08/31/2012	Reinsurance Intercompany Balance		191,613	188,322	147,101	155,375		2,479		2,479		157,855		33,758	33,758	8,663	12/26/2036	1FM....
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36.....			08/31/2012	Reinsurance Intercompany Balance		92,021	94,161	63,744	68,121		1,345		1,345		69,467		22,554	22,554	4,331	12/26/2036	1FM....
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36.....			08/31/2012	Reinsurance Intercompany Balance		163,708	282,483	44,130	46,312		871		871		47,183		116,524	116,524	13,053	12/26/2036	1FM....
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35.....			08/31/2012	Reinsurance Intercompany Balance		745,508	700,000	700,000	699,004		(260)		(260)		698,745		46,764	46,764	30,599	08/26/2035	1FM....
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35.....			08/31/2012	Reinsurance Intercompany Balance		102,721	120,000	120,000	119,889		(30)		(30)		119,859		(17,138)	(17,138)	5,246	08/26/2035	1FM....
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35.....			08/31/2012	Reinsurance Intercompany Balance		46,214	60,000	60,000	59,950		(13)		(13)		59,937		(13,722)	(13,722)	2,623	08/26/2035	1FM....
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35.....			08/31/2012	Reinsurance Intercompany Balance		60,943	120,000	110,299	81,987		(250)		(250)		81,737		(20,794)	(20,794)	5,246	08/26/2035	1FM....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....			07/26/2012	MBS Paydown 0.296765817.....		9,609	9,609	9,611	9,556		(20)		(20)		9,609				0	02/26/2036	1FM....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....			08/26/2012	MBS Paydown 0.289957388.....		19,177	19,177	19,181	19,071		6		6		19,177				0	02/26/2036	1FM....
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36.....			08/31/2012	Reinsurance Intercompany Balance		817,752	816,704	816,863	812,190		(2,636)		(2,636)		808,595		9,157	9,157	35,220	02/26/2036	1FM....
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36.....			08/31/2012	Reinsurance Intercompany Balance		35,643	148,244	148,244	33,025		(3,019)		(3,019)		30,006		5,637	5,637	7,103	02/26/2036	1FM....
126650 BY 5	CVS CORP 5.926 01/10/2034.....			07/10/2012	Sinking Fund Redemption 100.0.....		1,897	1,897	1,897	1,897				0		1,897			0	62	01/10/2034	2AM....

SCHEDULE D - PART 4

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

1	2			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			3 F o r e i g n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)

QE05.7

126650	BY	5	CVS CORP 5.926 01/10/2034.....	.....	08/10/2012	Sinking Fund Redemption 100.0.....	.....	.....1,906	1,906	1,906	1,906	.....	.....	.....0	.....	.....1,906	.....	.....	.....0	72	01/10/2034	2AM.....
						Reinsurance Intercompany Balance.....	.....	.....1,166,253	986,853	986,853	986,852	.....	.....(1)	(1)	.....	.....986,851	.....	.....179,402	179,402	40,612	01/10/2034	2AM.....
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	.....	07/25/2012	MBS Paydown 0.738235364.....	.....	.....57,601	57,601	56,665	56,848	.....	.....574	574	.....	.....57,601	.....	.....	.....0	1,848	04/25/2034	1FM.....
12667F	EG	6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034.....	.....	08/25/2012	MBS Paydown 0.725459274.....	.....	.....25,552	25,552	25,137	25,218	.....	.....36	36	.....	.....25,552	.....	.....	.....0	820	04/25/2034	1FM.....
						Reinsurance Intercompany Balance.....	.....	.....1,516,210	1,450,919	1,427,341	1,431,950	.....	.....2,414	2,414	.....	.....1,432,270	.....	.....83,940	83,940	53,200	04/25/2034	1FM.....
126694	LC	0	CWHL 2005-24 A36 PAC 5.50 11/35 7R-5.....	.....	08/25/2012	MBS Paydown 0.998228812.....	.....	.....3,542	3,542	3,469	3,492	.....	.....3	3	.....	.....3,542	.....	.....	.....0	130	11/25/2035	3FM.....
						Reinsurance Intercompany Balance.....	.....	.....1,774,352	1,996,458	1,955,281	1,968,167	.....	.....1,684	1,684	.....	.....1,969,804	.....	.....(195,452)	(195,452)	82,578	11/25/2035	3FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	.....	07/25/2012	MBS Paydown 0.29489844.....	.....	.....13,708	13,708	13,586	13,606	.....	.....60	60	.....	.....13,708	.....	.....	.....0	460	02/25/2033	1FM.....
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2/25/2033.....	.....	08/25/2012	MBS Paydown 0.283994059.....	.....	.....32,713	32,713	32,422	32,469	.....	.....155	155	.....	.....32,713	.....	.....	.....0	1,254	02/25/2033	1FM.....
						Reinsurance Intercompany Balance.....	.....	.....881,461	851,982	844,394	845,631	.....	.....1,332	1,332	.....	.....845,706	.....	.....35,754	35,754	36,742	02/25/2033	1FM.....
12707P	AA	3	CABOT CORP 5.25 9/01/2013.....	R..	08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,018,353	1,000,000	994,230	998,804	.....	.....465	465	.....	.....999,269	.....	.....19,084	19,084	52,500	09/01/2013	2FE.....
127210	AB	8	CADBURY SCHWEPPE 5.125 10/01/2013.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,039,045	1,000,000	994,360	997,288	.....	.....1,004	1,004	.....	.....998,292	.....	.....40,753	40,753	46,979	10/01/2013	2FE.....
						Reinsurance Intercompany Balance.....	.....	.....1,052,212	1,000,000	993,390	993,467	.....	.....396	396	.....	.....993,862	.....	.....58,349	58,349	22,642	12/15/2021	1FE.....
14574K	AE	2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	.....	07/15/2012	MBS Paydown 0.978322924.....	.....	.....1,189	1,189	1,189	1,189	.....	.....0	0	.....	.....1,189	.....	.....	.....0	40	12/15/2038	1FE.....
14574K	AE	2	CAUTO 2010-1A A ABS 5.73 12/15/2038.....	.....	08/15/2012	MBS Paydown 0.977129308.....	.....	.....1,194	1,194	1,194	1,194	.....	.....0	0	.....	.....1,194	.....	.....	.....0	46	12/15/2038	1FE.....
						Reinsurance Intercompany Balance.....	.....	.....1,053,534	977,129	977,068	977,078	.....	.....6	6	.....	.....977,083	.....	.....76,451	76,451	39,815	12/15/2038	1FE.....
16162W	MB	2	CHASE 2005-S2 A15 PAC 5.50 10/35 6R-8.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,884,376	2,000,000	1,976,875	1,984,825	.....	.....1,069	1,069	.....	.....1,985,894	.....	.....(101,518)	(101,518)	82,500	10/25/2035	2FM.....
16162X	AD	9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	.....	07/25/2012	MBS Paydown 0.097555818.....	.....	.....2,373	2,373	2,071	1,965	.....	.....392	392	.....	.....2,373	.....	.....	.....0	83	11/25/2036	1FM.....
16162X	AD	9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	.....	08/25/2012	MBS Paydown 0.095903865.....	.....	.....2,643	2,643	2,306	2,188	.....	.....440	440	.....	.....2,643	.....	.....	.....0	106	11/25/2036	1FM.....
						Reinsurance Intercompany Balance.....	.....	.....143,472	153,446	133,882	127,046	.....	.....1,869	1,869	.....	.....128,782	.....	.....14,690	14,690	6,291	11/25/2036	1FM.....
166751	AH	0	CHEVRON CORP 3.95 03/03/2014.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	.....526,203	500,000	499,080	499,578	.....	.....126	126	.....	.....499,704	.....	.....26,500	26,500	19,640	03/03/2014	1FE.....
17275R	AH	5	CISCO SYSTEMS 4.45 01/15/2020.....	.....	08/31/2012	Reinsurance Intercompany Balance.....	.....	.....1,171,796	1,000,000	989,080	990,876	.....	.....637	637	.....	.....991,513	.....	.....180,283	180,283	50,186	01/15/2020	1FE.....
						Reinsurance Intercompany Balance.....	.....	.....1,591,875	1,500,000	1,440,996	1,476,144	.....	.....5,553	5,553	.....	.....1,481,697	.....	.....110,178	110,178	53,246	10/15/2041	1FM.....
17310E	AD	0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....	.....	07/25/2012	MBS Paydown 0.84780744.....	.....	.....25,198	25,198	21,796	23,196	.....	.....1,371	1,371	.....	.....25,198	.....	.....	.....0	849	09/25/2036	1FM.....
17310E	AD	0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36.....	.....	08/25/2012	MBS Paydown 0.83434352.....	.....	.....13,464	13,464	11,646	12,394	.....	.....460	460	.....	.....13,464	.....	.....	.....0	518	09/25/2036	1FM.....
						Reinsurance Intercompany Balance.....	.....	.....809,551	834,344	721,707	768,057	.....	.....11,474	11,474	.....	.....773,933	.....	.....35,618	35,618	36,138	09/25/2036	1FM.....

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)

QE05.8

QE05.8	17311Q	BG	4		08/31/2012	Reinsurance Intercompany Balance		2,082,500	2,000,000	1,889,766	1,953,933		12,924		12,924		1,966,857		115,643	115,643	77,235	12/10/2049	1FM	
	17311Q	BK	5		08/31/2012	Reinsurance Intercompany Balance		1,156,250	1,000,000	990,547	993,700		507		507		994,207		162,043	162,043	38,618	12/10/2049	1FM	
	17315X	AD	3		07/25/2012	MBS Paydown 0.522374145		33,483	33,483	32,144	32,275		834		834		33,483			0	1,027	11/25/2035	1FM	
	17315X	AD	3		08/25/2012	MBS Paydown 0.512613285		29,283	29,283	28,111	28,226		107		107		29,283			0	1,026	11/25/2035	1FM	
	17315X	AD	3		08/31/2012	Reinsurance Intercompany Balance		1,539,954	1,537,840	1,476,326	1,482,329		6,908		6,908		1,484,140		55,814	55,814	53,859	11/25/2035	1FM	
	17315X	AE	1		08/31/2012	Reinsurance Intercompany Balance		303,035	375,000	84,844	90,423		2,491		2,491		92,915		210,121	210,121	13,133	11/25/2035	1FM	
	191216	AL	4		08/31/2012	Reinsurance Intercompany Balance		1,048,638	1,000,000	995,450	997,904		615		615		998,519		50,119	50,119	34,840	03/15/2014	1FE	
	1912EQ	AC	6	R..	08/31/2012	Reinsurance Intercompany Balance		1,030,030	1,000,000	990,830	998,078		728		728		998,806		31,224	31,224	48,972	09/17/2013	2FE	
	19567P	AH	2		08/31/2012	Reinsurance Intercompany Balance		1,925,360	1,500,000	1,713,120	1,710,115		(5,323)		(5,323)		1,704,792		220,567	220,567	111,547	04/07/2028	1FE	
	20035C	AA	8		08/31/2012	Reinsurance Intercompany Balance		2,126,220	2,000,000	1,996,540	1,998,975		269		269		1,999,244		126,976	126,976	85,500	06/01/2014	1FE	
	200641	AA	6		08/31/2012	Reinsurance Intercompany Balance		1,022,613	1,000,000	1,007,260	1,001,752		(582)		(582)		1,001,170		21,443	21,443	43,303	12/09/2013	2FE	
	20449E	XN	1		08/31/2012	Reinsurance Intercompany Balance		1,035,541	1,000,000	999,380	999,621		37		37		999,658		35,883	35,883	58,667	10/01/2017	2FE	
	21685W	BT	3	R..	08/31/2012	Reinsurance Intercompany Balance		1,101,179	1,000,000	997,290	997,503		152		152		997,656		103,523	103,523	51,250	01/11/2021	1FE	
	22541L	AM	5		08/31/2012	Reinsurance Intercompany Balance		1,053,101	1,000,000	996,120	999,045		302		302		999,347		53,755	53,755	57,799	01/15/2014	1FE	
	22541Q	FV	9		07/25/2012	MBS Paydown 0.45421415		14,345	14,345	14,441	14,382		(78)		(78)		14,345			0	460	06/25/2033	1FM	
	22541Q	FV	9		08/25/2012	MBS Paydown 0.447650101		6,564	6,564	6,608	6,581		(32)		(32)		6,564			0	241	06/25/2033	1FM	
	22541Q	FV	9		08/31/2012	Reinsurance Intercompany Balance		470,632	447,650	450,640	448,791		164		164		448,723		21,909	21,909	18,466	06/25/2033	1FM	
	22541Q	J2	9		07/15/2012	MBS Paydown 0.992027137		8,228	8,228	8,374	8,252		(39)		(39)		8,228			0	235	12/15/2036	1FM	
	22541Q	J2	9		08/15/2012	MBS Paydown 0.988585658		7,743	7,743	7,881	7,766		(37)		(37)		7,743			0	253	12/15/2036	1FM	
	22541Q	J2	9		08/31/2012	Reinsurance Intercompany Balance		2,295,218	2,224,318	2,263,938	2,230,837		(3,678)		(3,678)		2,227,113		68,105	68,105	81,744	12/15/2036	1FM	
	22546Q	AF	4	R..	08/31/2012	Reinsurance Intercompany Balance		1,117,582	1,000,000	998,720	998,868		73		73		998,942		118,640	118,640	46,910	08/05/2020	1FE	
	225470	AP	8		08/31/2012	Reinsurance Intercompany Balance		2,203,716	2,000,000	1,941,484	1,970,345		4,836		4,836		1,975,181		228,535	228,535	76,500	08/15/2038	1FM	
	237194	AG	0		08/31/2012	Reinsurance Intercompany Balance		3,490,929	3,000,000	2,881,860	2,918,587		7,812		7,812		2,926,398		564,531	564,531	163,267	10/15/2017	2FE	
	24763L	FN	5		08/31/2012	Reinsurance Intercompany Balance		102,744	118,301	118,289	118,301				0		118,301		(15,557)	(15,557)	5,144	08/15/2030	1FM	

SCHEDULE D - PART 4

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

1	2			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			3 F o r e i g n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE059

250847	DT	4	DETROIT EDISON 5.20 10/15/2012.....	07/23/2012	Make Whole Call 101.102948.....		2,022,059	2,000,000	1,977,520	1,997,762		2,238		2,238		2,000,000		22,059	22,059	80,311	10/15/2012	1FE.....
251563	EM	0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	07/25/2012	MBS Paydown 0.11218595.....		2,352	2,352	2,351	2,352		(0)		(0)		2,352			0	80	04/25/2034	1FM.....
251563	EM	0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	08/25/2012	MBS Paydown 0.11087363.....		1,312	1,312	1,312	1,312		(0)		(0)		1,312			0	51	04/25/2034	1FM.....
251563	EM	0	DMSI 2004-4 1A4 SEQ 5.83 04/25/2034.....	08/31/2012	Reinsurance Intercompany Balance		111,589	110,874	110,833	110,874		(52)		(52)		110,822		767	767	4,848	04/25/2034	1FM.....
2515E0	AA	7	DEUTSCHE BK FINL MTN 5.375 03/02/2015.....	08/01/2012	DEUTSCHE MORGAN GRENFELL		1,057,400	1,000,000	1,034,090	1,012,519		(2,211)		(2,211)		1,010,308		47,092	47,092	51,510	03/02/2015	2FE.....
25243Y	AM	1	DIAGEO CAP PLC 5.75 10/23/2017.....	R.. 08/31/2012	Reinsurance Intercompany Balance		2,446,527	2,000,000	1,997,760	1,998,538		144		144		1,998,682		447,845	447,845	98,389	10/23/2017	1FE.....
260543	BV	4	DOW CHEMICAL CO 5.70 05/15/2018.....	08/31/2012	Reinsurance Intercompany Balance		1,205,002	1,000,000	995,530	996,888		276		276		997,164		207,838	207,838	45,283	05/15/2018	2FE.....
268317	AD	6	ELEC DE FRANCE 4.60 01/27/20.....	R.. 08/31/2012	Reinsurance Intercompany Balance		1,103,687	1,000,000	995,640	996,334		254		254		996,588		107,098	107,098	50,344	01/27/2020	1FE.....
278058	DD	1	EATON CORP 5.60 05/15/2018.....	08/31/2012	Reinsurance Intercompany Balance		2,383,776	2,000,000	1,971,700	1,980,097		1,761		1,761		1,981,859		401,918	401,918	88,978	05/15/2018	1FE.....
27876G	BE	7	ECHOSTAR DBS 7.125 02/01/2016.....	08/31/2012	Reinsurance Intercompany Balance		2,200,000	2,000,000	2,035,000	2,032,407		(4,709)		(4,709)		2,027,699		172,301	172,301	154,375	02/01/2016	3FE.....
29364N	AP	3	ENTERGY MISSISSIPPI 6.64 07/01/2019.....	08/31/2012	Reinsurance Intercompany Balance		1,215,101	1,000,000	999,360	999,535		33		33		999,567		215,534	215,534	77,467	07/01/2019	2FE.....
29365T	AA	2	ENTERGY TEXAS 7.125 02/01/2019.....	08/31/2012	Reinsurance Intercompany Balance		2,483,374	2,000,000	1,985,080	1,988,409		860		860		1,989,268		494,105	494,105	154,375	02/01/2019	2FE.....
30257G	AA	9	FPL ENERGY NATL 5.608 03/10/24.....	08/31/2012	Reinsurance Intercompany Balance		545,531	556,011	552,335	553,654		283		283		553,759		(8,228)	(8,228)	30,402	03/10/2024	3FE.....
31331F	AY	7	FEDERAL EXPRESS 6.845 01/15/19.....	08/31/2012	Reinsurance Intercompany Balance		1,225,778	1,077,693	1,102,135	1,088,319		(1,754)		(1,754)		1,087,259		138,519	138,519	83,194	01/15/2019	1AM.....
316773	CF	5	FIFTH THIRD BANK 5.45 01/15/17.....	08/31/2012	Reinsurance Intercompany Balance		1,112,576	1,000,000	986,940	989,885				0		989,885		122,691	122,691	61,464	01/15/2017	2FE.....
337158	AE	9	FIRST TENN BANK BKNT 5.65 04/01/2016.....	08/31/2012	Reinsurance Intercompany Balance		519,013	500,000	506,234	506,234		(620)		(620)		505,613		13,400	13,400	25,896	04/01/2016	2FE.....
33716M	AA	5	FIRST TENN BANK BKNT 4.625 05/15/2013.....	08/31/2012	Reinsurance Intercompany Balance		1,012,847	1,000,000	962,040	993,301		3,201		3,201		996,502		16,345	16,345	36,743	05/15/2013	2FE.....
360271	AE	0	FULTON FINANCIAL 5.35 04-01-15 NC.....	08/31/2012	Reinsurance Intercompany Balance		1,037,757	1,000,000	1,000,000	1,000,002		(0)		(0)		1,000,002		37,755	37,755	49,042	04/01/2015	2FE.....
36158Y	HA	0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	07/10/2012	MBS Paydown 0.430452895.....		84,280	84,280	83,201	84,046		193		193		84,280			0	2,456	12/10/2037	1FM.....
36158Y	HA	0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	08/10/2012	MBS Paydown 0.007274359.....		423,179	423,179	417,757	422,003		1,077		1,077		423,179			0	14,095	12/10/2037	1FM.....
36158Y	HA	0	GECMC 2002-3A A2 SEQ 4.996 12/10/37.....	08/31/2012	Reinsurance Intercompany Balance		7,274	7,274	7,181	7,254		567		567		7,264		11	11	273	12/10/2037	1FM.....
36190G	AA	6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....	07/26/2012	MBS Paydown 0.880069459.....		13,327	13,327	12,927	12,983		22		22		13,327			0	465	01/26/2037	1FM.....
36190G	AA	6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....	08/26/2012	MBS Paydown 0.872218235.....		15,702	15,702	15,231	15,297		79		79		15,702			0	626	01/26/2037	1FM.....
36190G	AA	6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37.....	08/31/2012	Reinsurance Intercompany Balance		1,788,047	1,744,436	1,692,103	1,699,393		4,457		4,457		1,701,324		86,723	86,723	69,491	01/26/2037	1FM.....

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.10

36828Q	HH	2		07/10/2012	MBS Paydown 0.333928328.....		189,939	189,939	185,428	188,921	.....	.....866	.....	.....866	.....	.....189,939	.....	.....	.....0	5,142	03/10/2040	1FM.....
36828Q	HH	2		08/10/2012	MBS Paydown 0.314222732.....		43,352	43,352	42,323	43,120	.....	.....138	.....	.....138	.....	.....43,352	.....	.....	.....0	1,341	03/10/2040	1FM.....
36828Q	HH	2		08/31/2012	Reinsurance Intercompany Balance		703,388	691,290	674,872	687,584	.....	.....2,516	.....	.....2,516	.....	.....688,702	.....	.....14,686	14,686	24,062	03/10/2040	1FM.....
36828Q	HW	9		08/31/2012	Reinsurance Intercompany Balance		2,122,500	2,000,000	2,052,852	2,011,517	.....	.....(4,688)	.....	.....(4,688)	.....	.....2,006,828	.....	.....115,672	115,672	77,835	07/10/2039	1FM.....
36962G	ZY	3		08/31/2012	Reinsurance Intercompany Balance		2,036,545	2,000,000	1,993,820	1,999,223	.....	.....494	.....	.....494	.....	.....1,999,717	.....	.....36,827	36,827	122,928	01/15/2013	1FE.....
37247D	AE	6		08/31/2012	Reinsurance Intercompany Balance		1,028,750	1,000,000	1,052,880	1,016,065	.....	.....(4,176)	.....	.....(4,176)	.....	.....1,011,889	.....	.....16,861	16,861	40,889	06/15/2014	2FE.....
39538W	DC	9		07/25/2012	MBS Paydown 0.067110152.....		10,108	10,108	8,794	9,174	.....	.....370	.....	.....370	.....	.....10,108	.....	.....	.....0	28	07/25/2030	1FM.....
39538W	DC	9		08/25/2012	MBS Paydown 0.064033998.....		15,381	15,381	13,381	13,960	.....	.....638	.....	.....638	.....	.....15,381	.....	.....	.....0	49	07/25/2030	1FM.....
39538W	DC	9		08/31/2012	Reinsurance Intercompany Balance		296,779	320,170	278,548	290,589	.....	.....13,837	.....	.....13,837	.....	.....297,506	.....	.....(727)	(727)	1,051	07/25/2030	1FM.....
4041A2	AH	7	R..	08/31/2012	Reinsurance Intercompany Balance		1,961,457	2,000,000	2,017,340	2,012,331	.....	.....(1,061)	.....	.....(1,061)	.....	.....2,011,270	.....	.....(49,813)	(49,813)	105,000	05/21/2018	3FE.....
41161P	TN	3		07/19/2012	MBS Paydown 0.305355018.....		3,660	3,660	2,571	2,490	.....	.....37	.....	.....37	.....	.....3,660	.....	.....	.....0	12	11/19/2035	1FM.....
41161P	TN	3		08/19/2012	MBS Paydown 0.301917802.....		6,874	6,874	4,829	4,676	.....	.....660	.....	.....660	.....	.....6,874	.....	.....	.....0	26	11/19/2035	1FM.....
41161P	TN	3		08/31/2012	Reinsurance Intercompany Balance		412,118	603,836	424,195	410,751	.....	.....7,011	.....	.....7,011	.....	.....406,712	.....	.....5,405	5,405	2,414	11/19/2035	1FM.....
41161P	UK	7		07/19/2012	MBS Paydown 0.22577113.....		859	859	603	615	.....	.....14	.....	.....14	.....	.....859	.....	.....	.....0	3	08/19/2045	1FM.....
41161P	UK	7		08/19/2012	MBS Paydown 0.22402125.....		3,500	3,500	2,459	2,508	.....	.....59	.....	.....59	.....	.....3,500	.....	.....	.....0	13	08/19/2045	1FM.....
41161P	UK	7		08/31/2012	Reinsurance Intercompany Balance		323,290	448,042	314,750	321,050	.....	.....7,386	.....	.....7,386	.....	.....321,401	.....	.....1,889	1,889	1,791	08/19/2045	1FM.....
415864	AH	0		08/31/2012	Reinsurance Intercompany Balance		1,035,358	1,000,000	997,130	999,404	.....	.....227	.....	.....227	.....	.....999,630	.....	.....35,728	35,728	49,257	09/15/2013	2FE.....
41987Q	AX	1		08/31/2012	Reinsurance Intercompany Balance		1,083,542	1,000,000	1,074,070	1,019,414	.....	.....(5,299)	.....	.....(5,299)	.....	.....1,014,115	.....	.....69,427	69,427	58,048	05/05/2014	2FE.....
42805R	AV	1		08/31/2012	Reinsurance Intercompany Balance		2,195,280	2,000,000	1,999,878	1,999,926	.....	.....15	.....	.....15	.....	.....1,999,941	.....	.....195,339	195,339	72,297	03/25/2016	1FE.....
44106M	AN	2		08/31/2012	Reinsurance Intercompany Balance		1,119,074	1,000,000	991,360	994,142	.....	.....537	.....	.....537	.....	.....994,680	.....	.....124,394	124,394	75,561	01/15/2018	2FE.....
443510	AE	2		08/31/2012	Reinsurance Intercompany Balance		3,596,919	3,000,000	2,985,300	2,989,602	.....	.....906	.....	.....906	.....	.....2,990,508	.....	.....606,412	606,412	133,875	06/01/2018	1FE.....
444859	AY	8		08/31/2012	Reinsurance Intercompany Balance		1,208,492	1,000,000	998,910	999,240	.....	.....64	.....	.....64	.....	.....999,303	.....	.....209,189	209,189	51,200	06/15/2018	2FE.....
449786	AA	0	R..	08/02/2012	MORGAN STANLEY & CO.....		1,020,000	1,000,000	1,015,230	1,005,437	.....	.....(915)	.....	.....(915)	.....	.....1,004,522	.....	.....15,478	15,478	39,292	05/01/2015	1FE.....
449786	AA	0	R..	08/31/2012	Reinsurance Intercompany Balance		1,530,905	1,500,000	1,419,165	1,469,899	.....	.....5,573	.....	.....5,573	.....	.....1,475,473	.....	.....55,432	55,432	64,063	05/01/2015	1FE.....
45068H	AF	3		08/31/2012	Reinsurance Intercompany Balance		1,130,551	1,000,000	1,108,900	1,041,529	.....	.....(6,559)	.....	.....(6,559)	.....	.....1,034,970	.....	.....95,581	95,581	60,833	11/01/2015	2FE.....

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)

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45254N	MZ	7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	07/25/2012	MBS Paydown 0.17180094.....		11,269	11,269	9,466	9,501		220		220		11,269			0	58	04/25/2035	3FM....
45254N	MZ	7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035.....	08/25/2012	MBS Paydown 0.16946171.....		11,696	11,696	9,825	9,862		299		299		11,696			0	70	04/25/2035	3FM....
					Reinsurance Intercompany Balance		511,298	847,309	711,739	714,432		11,634		11,634		717,178		...(205,880)	...(205,880)	5,176	04/25/2035	3FM....
45254T	PK	4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	07/25/2012	MBS Paydown 0.140463438.....		4,816	4,816	4,816	4,816		(5)		(5)		4,816			0	138	08/25/2034	1FM....
45254T	PK	4	IMSA 2004-2 A4 SEQ STP 08/25/34.....	08/25/2012	MBS Paydown 0.139429866.....		1,034	1,034	1,034	1,034		(1)		(1)		1,034			0	34	08/25/2034	1FM....
					Reinsurance Intercompany Balance		140,741	139,430	139,425	139,430		(186)		(186)		139,223		1,517	1,517	4,541	08/25/2034	1FM....
					Reinsurance Intercompany Balance		281,061	250,000	260,510	260,510		(399)		(399)		260,111		20,950	20,950	6,465	02/15/2022	2FE....
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	07/05/2012	Paydown 100.0.....		10,648	10,648	10,541	10,648				0		10,648			0	315	06/28/2013	3FE....
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	07/18/2012	Paydown 100.0.....		4,690	4,690	4,643	4,690				0		4,690			0	147	06/28/2013	3FE....
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	08/03/2012	Paydown 100.0.....		22,793	22,793	22,565	22,793				0		22,793			0	795	06/28/2013	3FE....
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	08/20/2012	Paydown 100.0.....		6,633	6,633	6,566	6,633				0		6,633			0	247	06/28/2013	3FE....
465210	ZZ	8	ISTAR FINANCIAL A-1 L+375 06/28/2013.....	08/29/2012	Intercompany Sale.....		387,215	385,949	382,089	385,949				0		385,949		1,266	1,266	14,853	06/28/2013	3FE....
46628L	AB	4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	07/25/2012	MBS Paydown 0.09628781.....		10,208	10,208	8,166	4,687		4,437		4,437		10,208			0	171	06/25/2036	1FM....
46628L	AB	4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36.....	08/25/2012	MBS Paydown 0.09433283.....		10,899	10,899	8,719	5,004		4,969		4,969		10,899			0	209	06/25/2036	1FM....
					Reinsurance Intercompany Balance		402,107	525,906	420,724	241,476		9,771		9,771		225,953		176,154	176,154	10,101	06/25/2036	1FM....
46630J	AC	3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49.....	08/31/2012	Reinsurance Intercompany Balance		1,140,000	1,000,000	966,797	979,197		2,190		2,190		981,387		158,613	158,613	40,647	01/15/2049	1FM....
					Reinsurance Intercompany Balance		1,073,500	1,000,000	1,000,625	1,000,238		(359)		(359)		999,879		73,621	73,621	38,871	02/12/2049	1FM....
46632H	AD	3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051.....	08/31/2012	Reinsurance Intercompany Balance		5,823,500	5,000,000	4,253,906	4,473,814		53,163		53,163		4,526,978		1,296,522	1,296,522	220,575	02/15/2051	1FM....
46632T	AA	3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	07/27/2012	MBS Paydown 0.551616756.....		14,546	14,546	10,837	11,006		245		245		14,546			0	325	07/27/2037	1FM....
46632T	AA	3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37.....	08/27/2012	MBS Paydown 0.545692735.....		16,587	16,587	12,358	12,551		328		328		16,587			0	406	07/27/2037	1FM....
					Reinsurance Intercompany Balance		1,302,569	1,527,940	1,138,315	1,156,102		35,159		35,159		1,163,592		138,976	138,976	37,386	07/27/2037	1FM....
46633K	AY	9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	07/26/2012	MBS Paydown 0.382682979.....		327	327	310	316		3		3		327			0	10	05/26/2037	1FM....
46633K	AY	9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37.....	08/26/2012	MBS Paydown 0.379331623.....		3,351	3,351	3,175	3,240		37		37		3,351			0	119	05/26/2037	1FM....
					Reinsurance Intercompany Balance		376,487	379,332	359,417	366,723		4,710		4,710		369,338		7,148	7,148	13,469	05/26/2037	1FM....
472319	AB	8	JEFFERIES GROUP 5.50 03/15/2016.....	08/31/2012	Reinsurance Intercompany Balance		1,052,500	1,000,000	993,740	997,335		382		382		997,717		54,783	54,783	52,861	03/15/2016	2FE....
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	07/26/2012	MBS Paydown 0.504772804.....		9,210	9,210	8,204	8,395		86		86		9,210			0	145	01/25/2039	1FM....
472321	AJ	7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039.....	08/26/2012	MBS Paydown 0.502169673.....		3,379	3,379	3,010	3,080		38		38		3,379			0	60	01/25/2039	1FM....
					Reinsurance Intercompany Balance		567,029	651,757	580,597	594,127		8,078		8,078		598,012		(30,983)	(30,983)	11,659	01/25/2039	1FM....

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)

QE05.12

472321	AK	4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39.....	08/31/2012	Reinsurance Intercompany Balance			18,982	146,012	56,982	21,902		750		750		22,652		(3,670)	(3,670)	2,612	01/25/2039	1FM....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	07/26/2012	Pass-Through Loss.....				7,845	1,763					0					0	124	01/25/2039	1FM....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	08/26/2012	Pass-Through Loss.....				3,806	855					0					0	68	01/25/2039	1FM....
472321	AL	2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39.....	08/31/2012	Reinsurance Intercompany Balance			319	85,066	19,118	(10,933)				0		0		319	319	1,522	01/25/2039	1FM....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	07/26/2012	MBS Paydown 0.493788504.....			2,776	2,776	2,776	2,761		1		1		2,776			0	105	09/26/2036	1FM....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	08/26/2012	MBS Paydown 0.487476188.....			2,557	2,557	2,557	2,543		1		1		2,557			0	111	09/26/2036	1FM....
47232D	AF	9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36.....	08/31/2012	Reinsurance Intercompany Balance			197,380	197,440	197,440	196,364		127		127		196,324		1,056	1,056	9,630	09/26/2036	1FM....
47232D	AG	7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36.....	08/31/2012	Reinsurance Intercompany Balance			79,429	97,206	97,206	97,073		(10)		(10)		97,063		(17,634)	(17,634)	4,728	09/26/2036	3FM....
47232D	AH	5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36.....	08/31/2012	Reinsurance Intercompany Balance			27,407	48,603	48,603	42,984		(694)		(694)		42,290		(14,883)	(14,883)	2,364	09/26/2036	4FM....
47232D	AJ	1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36.....	08/31/2012	Reinsurance Intercompany Balance			15,146	48,603	48,603	31,659		(478)		(478)		31,180		(16,035)	(16,035)	2,364	09/26/2036	5FM....
47232D	AK	8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36.....	08/31/2012	Reinsurance Intercompany Balance			12,138	48,603	48,603	14,581		(864)		(864)		10,949		1,189	1,189	2,364	09/26/2036	5FM....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	07/26/2012	Pass-Through Loss.....				4,296	3,386			(83)		(83)					0	186	09/26/2036	6FM....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	08/26/2012	Pass-Through Loss.....				9,425	7,430			(183)		(183)					0	460	09/26/2036	6FM....
47232D	AL	6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36.....	08/31/2012	Reinsurance Intercompany Balance			17,839	105,386	83,076	12,185		(2,042)		(2,042)		14,830		3,009	3,009	5,712	09/26/2036	6FM....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	07/26/2012	MBS Paydown 0.485417178.....			2,847	2,847	2,847	2,824		7		7		2,847			0	102	09/26/2036	1FM....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	08/26/2012	MBS Paydown 0.469710702.....			8,246	8,246	8,246	8,180		21		21		8,246			0	338	09/26/2036	1FM....
47232D	AT	9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36.....	08/31/2012	Reinsurance Intercompany Balance			246,179	246,598	246,598	244,636		730		730		244,947		1,232	1,232	11,330	09/26/2036	1FM....
47232D	AU	6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36.....	08/31/2012	Reinsurance Intercompany Balance			602,829	675,000	639,984	654,698		2,490		2,490		657,189		(54,360)	(54,360)	34,309	09/26/2036	1FM....
47232D	AV	4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36.....	08/31/2012	Reinsurance Intercompany Balance			198,513	300,000	134,647	134,823		3,303		3,303		138,126		60,387	60,387	15,252	09/26/2036	1FM....
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	07/26/2012	MBS Paydown 0.403939216.....			50,626	50,626	45,441	45,911		3,109		3,109		50,626			0	1,624	06/26/2037	1FM....
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	08/26/2012	MBS Paydown 0.392889861.....			20,442	20,442	18,349	18,538		474		474		20,442			0	750	06/26/2037	1FM....
47232D	BV	3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37.....	08/31/2012	Reinsurance Intercompany Balance			726,234	726,888	652,434	659,186		19,320		19,320		666,607		59,627	59,627	29,984	06/26/2037	1FM....
47232D	BW	1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37.....	08/31/2012	Reinsurance Intercompany Balance			262,363	284,632	112,399	139,556		10,201		10,201		149,757		112,606	112,606	13,046	06/26/2037	1FM....
47232D	BX	9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37.....	08/31/2012	Reinsurance Intercompany Balance			123,106	142,316	37,185	45,304		3,535		3,535		48,838		74,268	74,268	6,523	06/26/2037	1FM....
47232D	BY	7	JMAC 2009-R5 9A4 SUB SSUP CSTR 6/26/37.....	08/31/2012	Reinsurance Intercompany Balance			108,331	142,316	28,529	32,832		2,190		2,190		35,022		73,309	73,309	6,523	06/26/2037	1FM....

SCHEDULE D - PART 4

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

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			For e i g n 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	NA/IC Desig- nation or Market Indicator (a)

QE05.13

47232D	BZ	4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37.....	08/31/2012	Reinsurance Intercompany Balance		244,601	426,948	245,932	51,832		(198)		(198)		51,635		192,966	192,966	19,569	06/26/2037	1FM....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	07/26/2012	MBS Paydown 0.498066311.....		59,945	59,945	59,945	59,917		(141)		(141)		59,945			0	2,448	08/26/2037	1FM....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	08/26/2012	MBS Paydown 0.488435928.....		35,533	35,533	35,533	35,516		(41)		(41)		35,533			0	1,658	08/26/2037	1FM....
47232D	DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37.....	08/31/2012	Reinsurance Intercompany Balance		1,796,936	1,802,162	1,802,162	1,801,330		(265)		(265)		1,800,426		(3,490)	(3,490)	94,613	08/26/2037	1FM....
47232D	DK	5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37.....	08/31/2012	Reinsurance Intercompany Balance		513,022	527,094	424,546	422,941		7,673		7,673		430,614		82,408	82,408	27,672	08/26/2037	1FM....
47232D	DL	3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37.....	08/31/2012	Reinsurance Intercompany Balance		229,355	263,547	163,220	71,494		5,056		5,056		76,550		152,805	152,805	13,836	08/26/2037	1FM....
47232D	DM	1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37.....	08/31/2012	Reinsurance Intercompany Balance		241,554	368,966	113,756	97,403		2,633		2,633		100,036		141,517	141,517	21,523	08/26/2037	1FM....
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	08/26/2012	Pass-Through Loss.....			13,798	3,904			(366)		(366)		4,367		(4,367)	(4,367)	724	08/26/2037	5FM....
47232D	DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37.....	08/31/2012	Reinsurance Intercompany Balance		226,543	407,877	115,412	62,943		(12,897)		(12,897)		47,442		179,101	179,101	23,792	08/26/2037	5FM....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	07/26/2012	MBS Paydown 0.209212091.....		9,962	9,962	9,962	10,136		(82)		(82)		9,962			0	302	04/26/2037	1FM....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	08/26/2012	MBS Paydown 0.201365242.....		13,617	13,617	13,617	13,856		(126)		(126)		13,617			0	471	04/26/2037	1FM....
47232D	DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 4/37.....	08/31/2012	Reinsurance Intercompany Balance		349,164	349,443	349,443	355,560		(3,659)		(3,659)		353,767		(4,604)	(4,604)	12,099	04/26/2037	1FM....
47232D	DW	9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37.....	08/31/2012	Reinsurance Intercompany Balance		451,382	462,766	430,807	436,600		285		285		436,885		14,497	14,497	18,036	04/26/2037	1FM....
47232D	DX	7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37.....	08/31/2012	Reinsurance Intercompany Balance		219,212	231,383	97,374	122,136		5,388		5,388		127,523		91,689	91,689	8,011	04/26/2037	1FM....
47232D	DY	5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37.....	08/31/2012	Reinsurance Intercompany Balance		169,047	231,383	70,878	87,206		3,489		3,489		90,694		78,353	78,353	8,011	04/26/2037	1FM....
47232D	DZ	2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37.....	08/31/2012	Reinsurance Intercompany Balance		302,865	578,457	134,950	137,340		(1,298)		(1,298)		136,042		166,823	166,823	20,028	04/26/2037	1FM....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	07/26/2012	Pass-Through Loss.....			5,474	919			(78)		(78)		5,474		(5,474)	(5,474)	166	04/26/2037	5FM....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	08/26/2012	Pass-Through Loss.....			7,057	1,185			(112)		(112)		7,057		(7,057)	(7,057)	244	04/26/2037	5FM....
47232D	EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37.....	08/31/2012	Reinsurance Intercompany Balance		214,202	583,528	97,979	64,648		(10,166)		(10,166)		24,293		189,909	189,909	20,204	04/26/2037	5FM....
47232D	EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	07/26/2012	MBS Paydown 0.316270662.....		22,302	22,302	21,208	20,079		996		996		22,302			0	656	08/26/2037	1FM....
47232D	EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	08/26/2012	MBS Paydown 0.302543262.....		26,966	26,966	25,643	24,277		1,711		1,711		26,966			0	858	08/26/2037	1FM....
47232D	EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37.....	08/31/2012	Reinsurance Intercompany Balance		593,540	594,313	565,153	535,059		1,067		1,067		526,415		67,125	67,125	18,905	08/26/2037	1FM....
47232D	EV	0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37.....	08/31/2012	Reinsurance Intercompany Balance		382,293	458,358	224,923	180,591		2,764		2,764		183,356		198,937	198,937	14,582	08/26/2037	1FM....
47232D	EW	8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37.....	08/31/2012	Reinsurance Intercompany Balance		137,662	229,179	79,773	54,048		(1,051)		(1,051)		52,997		84,665	84,665	8,328	08/26/2037	1FM....
47232D	EX	6	JMAC 2009-R5 22A4 SUB SSUP CSTR 8/26/37.....	08/31/2012	Reinsurance Intercompany Balance		118,365	229,179	153,470	38,411		(2,502)		(2,502)		35,909		82,456	82,456	8,328	08/26/2037	1FM....

SCHEDULE D - PART 4

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

1		2		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.							
QE05.14	47232D	EY	4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	07/26/2012	Pass-Through Loss.....			6,797	5,488			(104)		(104)					0	231	08/26/2037	1FM....
	47232D	EY	4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37.....	08/26/2012	Pass-Through Loss.....			7,926	6,400			(121)		(121)					0	288	08/26/2037	1FM....
						Reinsurance Intercompany Balance		104,570	288,878	233,237	18,514		(4,418)		(4,418)		16,646		87,925	87,925	10,498	08/26/2037	1FM....
	47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	07/26/2012	MBS Paydown 0.547753373.....		28,848	28,848	28,037	28,037		27		27		28,848			0	488	11/26/2037	1Z.....
	47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....	08/26/2012	MBS Paydown 0.53902521.....		30,549	30,549	29,689	29,689		46		46		30,549			0	689	11/26/2037	1Z.....
						Reinsurance Intercompany Balance		1,870,552	1,886,588	1,833,528	1,833,528		(11,899)		(11,899)		1,819,164		51,388	51,388	42,566	11/26/2037	1Z.....
	47232V	AF	9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	07/26/2012	MBS Paydown 0.445053304.....		5,631	5,631	5,631	5,603		2		2		5,631			0	216	02/26/2037	1FM....
	47232V	AF	9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37.....	08/26/2012	MBS Paydown 0.441135849.....		3,841	3,841	3,841	3,822		1		1		3,841			0	166	02/26/2037	1FM....
						Reinsurance Intercompany Balance		430,653	432,513	432,513	430,355		154		154		430,316		337	337	20,756	02/26/2037	1FM....
	47232V	AG	7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37.....	08/31/2012	Reinsurance Intercompany Balance		82,448	115,347	115,347	115,243		(18)		(18)		115,225		(32,777)	(32,777)	5,527	02/26/2037	1FM....
	47232V	AH	5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37.....	08/31/2012	Reinsurance Intercompany Balance		45,521	86,510	86,510	86,297		(160)		(160)		86,137		(40,616)	(40,616)	3,731	02/26/2037	5FM....
						Reinsurance Intercompany Balance		27,536	86,510	86,510	19,162		(432)		(432)		11,845		15,691	15,691	3,316	02/26/2037	1FM....
	47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	07/26/2012	Pass-Through Loss.....			2,541	2,459			(2)		(2)					0	85	02/26/2037	1FM....
	47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37.....	08/26/2012	Pass-Through Loss.....			4,281	4,143			(3)		(3)					0	164	02/26/2037	1FM....
						Reinsurance Intercompany Balance		28,772	118,615	114,783	1,567		(78)		(78)		1,793		26,980	26,980	5,115	02/26/2037	1FM....
	47232V	CM	2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	07/26/2012	MBS Paydown 0.913249492.....		5,895	5,895	5,895	5,886		(1)		(1)		5,895			0	189	11/26/2035	2FM....
	47232V	CM	2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35.....	08/26/2012	MBS Paydown 0.905184094.....		5,646	5,646	5,646	5,637		(0)		(0)		5,646			0	207	11/26/2035	2FM....
						Reinsurance Intercompany Balance		622,477	633,629	633,629	632,685		7		7		632,586		(10,109)	(10,109)	26,175	11/26/2035	2FM....
	47232V	CN	0	JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35.....	08/31/2012	Reinsurance Intercompany Balance		29,009	100,000	100,000	58,995		(2,541)		(2,541)		50,687		(21,677)	(21,677)	4,123	11/26/2035	4FM....
	47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	07/26/2012	Pass-Through Loss.....			3,196	3,179			(18)		(18)					0	102	11/26/2035	1FM....
	47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35.....	08/26/2012	Pass-Through Loss.....			1,567	1,559			(9)		(9)					0	57	11/26/2035	1FM....
						Reinsurance Intercompany Balance		29,972	165,986	165,109	11,619		(925)		(925)		12,861		17,111	17,111	6,843	11/26/2035	1FM....
	47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	07/26/2012	MBS Paydown 0.472488915.....		4,253	4,253	4,240	4,220		4		4		4,253			0	125	05/26/2036	1FM....
	47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36.....	08/26/2012	MBS Paydown 0.464941822.....		16,981	16,981	16,928	16,848		16		16		16,981			0	582	05/26/2036	1FM....
						Reinsurance Intercompany Balance		1,041,621	1,046,119	1,042,831	1,037,909		1,131		1,131		1,038,045		3,576	3,576	40,951	05/26/2036	1FM....
	47232V	CR	1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36.....	08/31/2012	Reinsurance Intercompany Balance		200,670	264,000	224,557	224,325		751		751		225,077		(24,406)	(24,406)	10,296	05/26/2036	1FM....
						Reinsurance Intercompany Balance		77,126	132,000	106,663	63,746		(630)		(630)		63,116		14,010	14,010	5,148	05/26/2036	1FM....

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Desig- nation or Market Indicator (a)

QE05.15

47232V	CT	7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36.....	08/31/2012	Reinsurance Intercompany Balance		63,445	132,000	103,352	25,823			(1,158)	(1,158)		24,665		38,781	38,781	5,148	05/26/2036	1FM....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	07/26/2012	Pass-Through Loss.....			5,508	3,607				(145)	(145)		1,836		(1,836)	(1,836)	162	05/26/2036	1FM....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	08/26/2012	Pass-Through Loss.....			19,583	12,823				(515)	(515)		6,528		(6,528)	(6,528)	670	05/26/2036	1FM....
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36.....	08/31/2012	Reinsurance Intercompany Balance		55,425	153,553	100,546	21,429			(4,038)	(4,038)		9,483		45,941	45,941	6,000	05/26/2036	1FM....
47232V	DC	3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35.....	08/31/2012	Reinsurance Intercompany Balance		1,555,310	1,600,000	1,600,000	1,599,125			(232)	(232)		1,598,893		(43,583)	(43,583)	62,956	09/26/2035	1FM....
47232V	DD	1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35.....	08/31/2012	Reinsurance Intercompany Balance		95,888	200,000	200,000	174,556			(1,970)	(1,970)		172,586		(76,698)	(76,698)	7,870	09/26/2035	5FM....
47232V	DE	9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35.....	08/31/2012	Reinsurance Intercompany Balance		48,802	200,000	148,803	19,825			(3,390)	(3,390)		16,435		32,366	32,366	7,870	09/26/2035	1FM....
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	07/26/2012	MBS Paydown 0.224871383.....		49,421	49,421	48,126	48,298			295	295		49,421			0	1,983	04/26/2036	1FE....
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	08/26/2012	MBS Paydown 0.202483379.....		61,374	61,374	59,767	59,980			748	748		61,374			0	2,770	04/26/2036	1FE....
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36.....	08/31/2012	Reinsurance Intercompany Balance		553,254	555,085	540,550	542,479			7,159	7,159		543,377		9,876	9,876	27,824	04/26/2036	1FE....
47232V	DJ	8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36.....	08/31/2012	Reinsurance Intercompany Balance		211,561	233,018	127,549	129,999			9,745	9,745		139,744		71,817	71,817	10,486	04/26/2036	1AM....
47232V	DK	5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36.....	08/31/2012	Reinsurance Intercompany Balance		78,452	116,509	43,313	42,231			2,960	2,960		45,191		33,261	33,261	5,243	04/26/2036	1AM....
47232V	DL	3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36.....	08/31/2012	Reinsurance Intercompany Balance		58,316	116,509	32,207	27,690			(21)	(21)		27,669		30,647	30,647	5,243	04/26/2036	1AM....
47232V	DM	1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36.....	08/31/2012	Reinsurance Intercompany Balance		75,257	219,311	41,584	34,713			(3)	(3)		34,710		40,548	40,548	9,869	04/26/2036	6FE....
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	07/26/2012	MBS Paydown 0.277697481.....		5,267	5,267	5,267	5,267			0	0		5,267			0	184	07/26/2036	1FM....
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	08/26/2012	MBS Paydown 0.27236308.....		3,693	3,693	3,693	3,693			0	0		3,693			0	148	07/26/2036	1FM....
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36.....	08/31/2012	Reinsurance Intercompany Balance		187,108	188,560	188,560	188,560				0		188,560		(1,452)	(1,452)	8,484	07/26/2036	1FM....
47232V	DX	7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36.....	08/31/2012	Reinsurance Intercompany Balance		133,731	197,803	166,243	166,581			3,141	3,141		169,722		(35,991)	(35,991)	8,900	07/26/2036	1FM....
47232V	DY	5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	07/26/2012	Pass-Through Loss.....			1,880	1,813				(5)	(5)					0	66	07/26/2036	6FM....
47232V	DY	5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	08/26/2012	Pass-Through Loss.....			2,098	2,024				(7)	(7)					0	84	07/26/2036	6FM....
47232V	DY	5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36.....	08/31/2012	Reinsurance Intercompany Balance		29,432	86,976	83,892	18,683			(316)	(316)		20,902		8,530	8,530	3,913	07/26/2036	6FM....
47232V	EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	07/26/2012	MBS Paydown 0.269210507.....		14,219	14,219	14,219	14,170			19	19		14,219			0	477	01/26/2036	1FM....
47232V	EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	08/26/2012	MBS Paydown 0.233606189.....		7,121	7,121	7,121	7,096			43	43		7,121			0	273	01/26/2036	1FM....
47232V	EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 01/26/36.....	08/31/2012	Reinsurance Intercompany Balance		46,717	46,721	46,721	46,559			279	279		46,721		(5)	(5)	2,015	01/26/2036	1FM....
47232V	ER	9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36.....	08/31/2012	Reinsurance Intercompany Balance		177,804	180,000	180,000	180,000				0		180,000		(2,196)	(2,196)	7,763	01/26/2036	1FM....

SCHEDULE D - PART 4

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

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			For e i g n 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	NA/IC Desig- nation or Market Indicator (a)

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47232V	ES	7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36.....	08/31/2012	Reinsurance Intercompany Balance		84,762	90,000	90,000	90,000				0		90,000		(5,238)	(5,238)	3,881	01/26/2036	1FM....
47232V	ET	5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36.....	08/31/2012	Reinsurance Intercompany Balance		82,639	90,000	90,000	89,883		(31)		(31)		89,852		(7,212)	(7,212)	3,881	01/26/2036	1FM....
47232V	EU	2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36.....	08/31/2012	Reinsurance Intercompany Balance		67,552	90,000	90,000	89,915		(23)		(23)		89,892		(22,340)	(22,340)	3,881	01/26/2036	2FM....
47232V	EV	0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	07/26/2012	Pass-Through Loss.....			2,379	2,359			(24)		(24)					0	80	01/26/2036	1FM....
47232V	EV	0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	08/26/2012	Pass-Through Loss.....			3,501	3,471			(36)		(36)					0	134	01/26/2036	1FM....
47232V	EV	0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36.....	08/31/2012	Reinsurance Intercompany Balance		116,481	289,565	287,049	114,574		(2,974)		(2,974)		118,004		(1,522)	(1,522)	12,487	01/26/2036	1FM....
47232V	FF	4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....	08/26/2012	MBS Paydown 0.778932733.....		38,134	38,134	38,546	36,993		943		943		38,134			0	1,462	01/26/2036	1FM....
47232V	FF	4	JMAC 2009-R4 26A1 SEQ SSNR 5.75 01/26/36.....	08/31/2012	Reinsurance Intercompany Balance		133,210	134,366	135,816	130,346		1,711		1,711		131,859		1,351	1,351	5,795	01/26/2036	1FM....
47232V	FG	2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36.....	08/31/2012	Reinsurance Intercompany Balance		597,650	621,000	621,000	615,778		447		447		616,225		(18,574)	(18,574)	26,781	01/26/2036	1FM....
47232V	FH	0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36.....	08/31/2012	Reinsurance Intercompany Balance		654,301	690,000	690,000	689,622		(99)		(99)		689,523		(35,222)	(35,222)	29,756	01/26/2036	2FM....
47232V	FJ	6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36.....	08/31/2012	Reinsurance Intercompany Balance		128,801	241,500	241,500	59,540		(5,312)		(5,312)		54,228		74,572	74,572	10,415	01/26/2036	1FM....
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	07/26/2012	MBS Paydown 0.300328309.....		21,331	21,331	21,331	21,221		18		18		21,331			0	647	06/26/2036	1FM....
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	08/26/2012	MBS Paydown 0.283987747.....		21,331	21,331	21,331	21,221		(42)		(42)		21,331			0	738	06/26/2036	1FM....
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36.....	08/31/2012	Reinsurance Intercompany Balance		370,534	370,720	370,720	368,811		(326)		(326)		367,717		2,817	2,817	12,828	06/26/2036	1FM....
47232V	FL	1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36.....	08/31/2012	Reinsurance Intercompany Balance		137,837	139,243	60,799	91,430		11,180		11,180		102,610		35,226	35,226	4,818	06/26/2036	1FM....
47232V	FM	9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36.....	08/31/2012	Reinsurance Intercompany Balance		167,301	174,054	48,513	80,541		13,387		13,387		93,929		73,372	73,372	6,023	06/26/2036	1FM....
47232V	FN	7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36.....	08/31/2012	Reinsurance Intercompany Balance		116,081	121,838	22,740	37,995		7,192		7,192		45,187		70,894	70,894	4,216	06/26/2036	1FM....
47232V	GH	9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36.....	08/31/2012	Reinsurance Intercompany Balance		113,380	116,801	116,801	115,285		406		406		115,420		(2,040)	(2,040)	5,607	03/26/2036	1FM....
47232V	GJ	5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36.....	08/31/2012	Reinsurance Intercompany Balance		251,482	285,440	285,440	284,610		(41)		(41)		284,569		(33,086)	(33,086)	13,703	03/26/2036	4FM....
47232V	GK	2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36.....	08/31/2012	Reinsurance Intercompany Balance		109,567	142,720	92,731	106,843		2,437		2,437		74,929		34,638	34,638	6,851	03/26/2036	1FM....
47232V	GL	0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36.....	08/31/2012	Reinsurance Intercompany Balance		66,763	142,720	43,054	46,549		(89)		(89)		46,460		20,303	20,303	6,851	03/26/2036	1FM....
47232V	GM	8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36.....	08/31/2012	Reinsurance Intercompany Balance		53,410	142,720	33,525	23,984		(522)		(522)		23,462		29,948	29,948	6,851	03/26/2036	1FM....
47232V	GN	6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	07/26/2012	Pass-Through Loss.....			2,446	515					0					0	107	03/26/2036	4FM....
47232V	GN	6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	08/26/2012	Pass-Through Loss.....			678	143					0					0	33	03/26/2036	4FM....
47232V	GN	6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36.....	09/26/2012	Pass-Through Loss.....			1,208	254					0					0	59	03/26/2036	4FM....

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)

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47232V	GN	6		09/26/2012	Reinsurance Intercompany Balance		36,698	139,662	29,380	14,193				0		14,193		22,505	22,505	6,809	03/01/2021	4FM....
475070	AD	0		08/31/2012	Reinsurance Intercompany Balance		1,566,586	1,500,000	1,405,950	1,475,437		7,538		7,538		1,482,975		83,611	83,611	77,188	01/30/2014	2FE....
481165	AJ	7		08/31/2012	Reinsurance Intercompany Balance		1,100,065	1,000,000	1,012,420	1,012,209		(655)		(655)		1,011,553		88,512	88,512	45,413	10/15/2021	2FE....
48124W	AA	7		08/31/2012	Reinsurance Intercompany Balance		1,141,250	1,000,000	862,188	896,345		10,978		10,978		907,323		233,927	233,927	37,870	03/18/2051	1FE....
48124X	AA	5		08/31/2012	Reinsurance Intercompany Balance		1,125,300	1,000,000	903,574	928,569		8,557		8,557		937,126		188,174	188,174	41,573	12/17/2049	1FE....
48124X	AC	1		08/31/2012	Reinsurance Intercompany Balance		1,138,000	1,000,000	915,000	934,785		6,783		6,783		941,568		196,432	196,432	43,312	06/17/2050	1FE....
485134	BL	3		08/31/2012	Reinsurance Intercompany Balance		3,864,680	3,000,000	2,996,760	2,997,500		180		180		2,997,680		867,000	867,000	196,625	04/01/2019	2AM....
49327X	AA	8		08/31/2012	Reinsurance Intercompany Balance		2,163,598	2,000,000	1,915,740	1,963,002		6,111		6,111		1,969,113		194,485	194,485	95,150	09/15/2015	2FE....
52521V	AE	2		07/25/2012	MBS Paydown 0.581899753.....		294,838	294,838	191,645	240,045		49,201		49,201		294,838			0	871	06/25/2037	1FE....
52521V	AE	2		08/25/2012	MBS Paydown 0.533446184.....		242,268	242,268	157,474	197,245		40,363		40,363		242,268			0	826	06/25/2037	1FE....
52521V	AE	2		08/31/2012	Reinsurance Intercompany Balance		2,537,871	2,667,231	1,733,700	2,171,553		106,117		106,117		2,252,242		285,630	285,630	9,311	06/25/2037	1FE....
525221	EM	5		07/25/2012	MBS Paydown 0.288658074.....		10,104	10,104	7,402	7,395		223		223		10,104			0	31	12/25/2035	1FM....
525221	EM	5		08/25/2012	MBS Paydown 0.28548273.....		9,526	9,526	6,978	6,972		240		240		9,526			0	34	12/25/2035	1FM....
525221	EM	5		08/31/2012	Reinsurance Intercompany Balance		633,772	856,448	627,348	626,796		21,800		21,800		635,079		(1,307)	(1,307)	3,109	12/25/2035	1FM....
52525F	AA	1		07/25/2012	MBS Paydown 0.428507161.....		116,076	116,076	98,664	99,799		11,355		11,355		116,076			0	3,930	07/25/2047	1FM....
52525F	AA	1		08/25/2012	MBS Paydown 0.427896601.....		2,442	2,442	2,076	2,100		23		23		2,442			0	94	07/25/2047	1FM....
52525F	AA	1		08/31/2012	Reinsurance Intercompany Balance		1,763,670	1,711,586	1,454,848	1,471,583		17,005		17,005		1,470,397		293,273	293,273	66,179	07/25/2047	1FM....
532457	BE	7		08/31/2012	Reinsurance Intercompany Balance		527,674	500,000	499,775	499,896		31		31		499,927		27,747	27,747	20,708	03/06/2014	1FE....
576434	HM	9		08/31/2012	Reinsurance Intercompany Balance		2,158,384	2,086,000	2,093,171	2,083,557		(991)		(991)		2,082,566		75,819	75,819	89,959	11/25/2033	1FM....
57643M	LZ	5		08/31/2012	Reinsurance Intercompany Balance		962,500	1,000,000	978,906	928,367		(1,498)		(1,498)		926,869		35,631	35,631	43,125	05/25/2036	1FM....
59156R	AH	1		08/31/2012	Reinsurance Intercompany Balance		1,077,079	1,000,000	1,016,840	1,006,190		(1,607)		(1,607)		1,004,583		72,495	72,495	39,111	06/15/2014	1FE....
59549P	AA	6		07/01/2012	MBS Paydown 0.075326111.....		1,777	1,777	1,786	1,786		(2)		(2)		1,777			0	74	04/01/2030	3AM....
59549P	AA	6		08/31/2012	Reinsurance Intercompany Balance		39,570	37,663	37,851	37,851		(52)		(52)		37,816		1,754	1,754	2,092	04/01/2030	3AM....
617446	V7	1		08/31/2012	Reinsurance Intercompany Balance		1,084,015	1,000,000	835,000	881,208		11,098		11,098		892,306		191,710	191,710	63,021	08/28/2017	1FE....

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							
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617451	CL	1	MSC 2005-HQ7 A4 SEQ CSTR 11/14/42.....		08/31/2012	Reinsurance Intercompany Balance		2,790,843	2,500,000	2,410,352	2,458,389		7,569		7,569		2,465,958		324,884	324,884	88,149	11/14/2042	1FM....
61746W	H2	9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....		07/13/2012	MBS Paydown 0.953775324.....		34,579	34,579	33,995	34,426		41		41		34,579			0	1,047	06/13/2041	1FM....
61746W	H2	9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....		08/13/2012	MBS Paydown 0.941518205.....		24,514	24,514	24,101	24,406		34		34		24,514			0	848	06/13/2041	1FM....
61746W	H2	9	MSC 2003-T11 A4 SEQ 5.15 6/13/2041.....		08/31/2012	Reinsurance Intercompany Balance		1,939,528	1,883,036	1,851,260	1,874,708		2,887		2,887		1,877,248		62,279	62,279	73,188	06/13/2041	1FM....
62888X	AB	0	NGN 2010-C1 A2 SUB 2.90 10/29/2020.....		08/31/2012	Reinsurance Intercompany Balance		1,069,063	1,000,000	997,450	997,857		224		224		998,081		70,982	70,982	19,656	10/29/2020	1FE....
636180	BK	6	NATL FUEL GAS 4.90 12/01/2021.....		08/31/2012	Reinsurance Intercompany Balance		1,091,985	1,000,000	998,670	998,679		70		70		998,749		93,236	93,236	36,750	12/01/2021	2FE....
638612	AG	6	NATIONWIDE FIN 5.625 02/13/2015.....		08/31/2012	Reinsurance Intercompany Balance		2,118,408	2,000,000	1,979,000	1,992,904		1,414		1,414		1,994,317		124,090	124,090	118,125	02/13/2015	2FE....
650119	AA	8	NEW YORK UNIV 2009 5.236 07/01/2032.....		08/31/2012	Reinsurance Intercompany Balance		1,166,007	1,000,000	975,230	977,776		834		834		978,610		187,397	187,397	61,087	07/01/2032	1FE....
65504L	AC	1	NOBLE HLDG INTL 4.90 08/01/2020.....	R..	08/31/2012	Reinsurance Intercompany Balance		1,113,146	1,000,000	997,250	997,573		154		154		997,727		115,419	115,419	53,083	08/01/2020	2FE....
659421	AD	3	NORTH FORK BANC 5.875 08/15/2012.....		08/15/2012	Maturity 100.0.....		1,000,000	1,000,000	1,061,090	1,005,207		(5,207)		(5,207)		1,000,000			0	58,750	08/15/2012	2FE....
67089B	AA	7	OHAIN 2011-1A A CLO FLT 4/20/2021.....		09/01/2012	Intercompany to GALIC.....		1,001,875	1,000,000	1,001,875					0		1,001,875			0		04/20/2012	1FE....
67740Q	AG	1	OHIO NAT FINAN 6.625 05/01/2031.....		08/31/2012	Reinsurance Intercompany Balance		1,153,274	1,000,000	996,910	996,980		53		53		997,033		156,241	156,241	55,208	05/01/2031	2FE....
679574	AG	8	OLD DOMIN ELEC 6.21 B 12/01/2028.....		08/31/2012	Reinsurance Intercompany Balance		1,267,587	1,062,500	1,062,500	1,062,471		2		2		1,062,473		205,113	205,113	49,486	12/01/2028	1FE....
679574	AH	6	OLD DOMIN ELEC 5.676 12/01/28.....		08/31/2012	Reinsurance Intercompany Balance		819,207	708,324	708,324	708,280		3		3		708,283		110,925	110,925	30,153	12/01/2028	1FE....
693476	AT	0	PNC FUNDING CORP 5.25 11/15/2015.....		08/31/2012	Reinsurance Intercompany Balance		1,671,017	1,500,000	1,468,380	1,486,983		2,053		2,053		1,489,036		181,981	181,981	62,563	11/15/2015	2FE....
69352J	AL	1	PPL ENERGY SUPPLY 6.50 05/01/18.....		08/31/2012	Reinsurance Intercompany Balance		1,181,594	1,000,000	996,610	997,748		196		196		997,944		183,650	183,650	54,167	05/01/2018	2FE....
698455	AB	8	PANHANDLE EASTERN 7.00 06/15/2018.....		08/31/2012	Reinsurance Intercompany Balance		1,196,864	1,000,000	997,150	997,953		172		172		998,125		198,739	198,739	49,778	06/15/2018	2FE....
705006	AB	0	PEARSON PLC 5.70 06/01/2014.....	R..	08/31/2012	Reinsurance Intercompany Balance		1,067,546	1,000,000	997,870	999,375		164		164		999,539		68,007	68,007	42,750	06/01/2014	2FE....
708130	AB	5	JC PENNEY CORP 5.75 02/15/2018.....		08/31/2012	Reinsurance Intercompany Balance		932,500	1,000,000	896,820	926,855		6,501		6,501		933,355		(855)	(855)	60,056	02/15/2018	3FE....
713448	BN	7	PEPSICO INC 4.50 01/15/20.....		08/31/2012	Reinsurance Intercompany Balance		2,323,613	2,000,000	1,993,300	1,994,392		392		392		1,994,784		328,829	328,829	101,500	01/15/2020	1FE....
72650R	AT	9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018.....		08/31/2012	Reinsurance Intercompany Balance		2,449,444	2,000,000	1,505,000	1,620,240		29,236		29,236		1,649,475		799,969	799,969	108,333	05/01/2018	2FE....
74254P	AK	8	PRINCIPAL LIFE MTN 5.10 04/15/2014.....		08/31/2012	Reinsurance Intercompany Balance		1,067,872	1,000,000	994,280	998,423		441		441		998,863		69,008	69,008	44,767	04/15/2014	1FE....
743674	AR	4	PROTECTIVE LIFE 4.30 06/01/2013.....		08/31/2012	Reinsurance Intercompany Balance		3,075,937	3,000,000	2,809,540	2,965,272		16,058		16,058		2,981,330		94,606	94,606	96,750	06/01/2013	2FE....

SCHEDULE D - PART 4

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

1	2			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			3 F o r e i g n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

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74432Q	AD	7	PRUDENTIAL FIN MTNB 4.75 04/01/2014.....	08/31/2012	Reinsurance Intercompany Balance		1,054,027	1,000,000	954,050	975,022				0		975,022		79,005	79,005	43,542	04/01/2014	2FE.....
74834L	AM	2	QUEST DIAGNOSTIC 6.40 07/01/2017.....	08/31/2012	Reinsurance Intercompany Balance		1,194,856	1,000,000	997,860	998,677		137		137		998,814		196,042	196,042	74,667	07/01/2017	2FE.....
749271	AA	0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39...	08/31/2012	Reinsurance Intercompany Balance		3,170,625	3,000,000	2,829,852	2,921,455		28,081		28,081		2,949,536		221,089	221,089	117,524	09/17/2039	1FE.....
74928H	AB	2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039.....	08/31/2012	Reinsurance Intercompany Balance		1,030,938	1,000,000	934,688	937,514		7,609		7,609		945,124		85,814	85,814	41,002	09/16/2039	1FE.....
74930A	AA	5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49...	08/31/2012	Reinsurance Intercompany Balance		1,168,125	1,000,000	1,080,000	1,077,120		(8,808)		(8,808)		1,068,312		99,813	99,813	40,694	12/16/2049	1FE.....
74930A	BE	6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40.....	08/31/2012	Reinsurance Intercompany Balance		1,135,000	1,000,000	1,063,594	1,055,027		(6,344)		(6,344)		1,048,684		86,316	86,316	42,712	09/16/2040	1FE.....
751028	AF	8	RALCORP HOLDINGS 4.95 08/15/20.....	08/31/2012	Reinsurance Intercompany Balance		1,066,615	1,000,000	998,400	998,613		87		87		998,701		67,914	67,914	51,700	08/15/2020	2FE.....
759351	AF	6	REINSURANCE GRP 5.625 03/15/2017.....	08/31/2012	Reinsurance Intercompany Balance		3,353,205	3,000,000	2,972,610	2,983,874		1,807		1,807		2,985,681		367,524	367,524	162,188	03/15/2017	2FE.....
761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	07/25/2012	MBS Paydown 0.398751149.....		658	658	604	808		0		0		658			0	23	10/25/2035	1FM....
761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	07/25/2012	Pass-Through Loss.....		389	358				0		0					0	14	10/25/2035	1FM....
761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	08/25/2012	MBS Paydown 0.389842364.....		9,655	9,655	8,870	10,315		3		3		9,655			0	386	10/25/2035	1FM....
761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	08/25/2012	Pass-Through Loss.....		3,708	3,407				3		3					0	148	10/25/2035	1FM....
761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10/25/35.....	08/31/2012	Reinsurance Intercompany Balance		502,897	584,764	537,251	451,369		151		151		451,532		51,365	51,365	26,314	10/25/2035	1FM....
76111J	U5	1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	07/25/2012	MBS Paydown 0.440676871.....		2,251	2,251	2,303	2,287		1		1		2,251			0	76	03/25/2033	1FM....
76111J	U5	1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	08/25/2012	MBS Paydown 0.394508413.....		92,337	92,337	94,472	93,818		(1,744)		(1,744)		92,337			0	3,540	03/25/2033	1FM....
76111J	U5	1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033.....	08/31/2012	Reinsurance Intercompany Balance		818,744	789,017	807,263	801,672		380		380		801,286		17,458	17,458	34,026	03/25/2033	1FM....
767201	AC	0	RIO TINTO FINANCE 6.50 07/15/2018.....	08/31/2012	Reinsurance Intercompany Balance		2,495,875	2,000,000	1,982,620	1,987,534		1,044		1,044		1,988,578		507,297	507,297	146,611	07/15/2018	1FE.....
771196	AS	1	ROCHE HLDGS INC 6.00 03/01/2019.....	08/31/2012	Reinsurance Intercompany Balance		632,784	500,000	492,140	493,918		459		459		494,377		138,407	138,407	30,000	03/01/2019	1FE.....
780097	AL	5	ROYAL BK SCOTLND 5.00 10/01/2014.....	08/31/2012	Reinsurance Intercompany Balance		1,012,267	1,000,000	963,080	988,731		2,580		2,580		991,310		20,956	20,956	45,833	10/01/2014	3FE.....
78442F	AG	3	SLM CORP MTNA 5.375 01/15/2013.....	08/31/2012	Reinsurance Intercompany Balance		1,015,771	1,000,000	999,290	999,778				0		999,778		15,993	15,993	60,618	01/15/2013	2FE.....
80851Q	DA	9	SCHWAB CHARLES MTN 6.375 09/01/2017.....	08/31/2012	Reinsurance Intercompany Balance		1,204,834	1,000,000	997,190	993,881		609		609		994,490		210,344	210,344	63,750	09/01/2017	1FE.....
81013T	AB	7	SCOTTISH POWER 5.375 03/15/2015.....	08/31/2012	Reinsurance Intercompany Balance		1,037,749	1,000,000	999,930	999,969		6		6		999,975		37,774	37,774	51,660	03/15/2015	2FE.....
81375F	CM	3	SASI 1993-7 TA6 6.25 12/25/2023.....	07/25/2012	MBS Paydown 0.046844473.....		13	13	13	12		0		0		13			0	0	12/25/2023	1FM....
81375F	CM	3	SASI 1993-7 TA6 6.25 12/25/2023.....	08/25/2012	MBS Paydown 0.032890804.....		698	698	672	622		73		73		698			0	29	12/25/2023	1FM....

SCHEDULE D - PART 4

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

1	2			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			3 F o r e i g n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)

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81375F	CM	3	SASI 1993-7 TA6 6.25 12/25/2023.....		08/31/2012	Reinsurance Intercompany Balance		1,653	1,645	1,583	1,466		28		28		1,481		173	173	76	12/25/2023	1FM....
822582	AF	9	SHELL INTL FIN 4.00 03/21/2014.....	R...	08/31/2012	Reinsurance Intercompany Balance	.....	1,054,128	1,000,000	999,730	999,872	.....	.....37	.....	.....37	.....	.....999,909	.....	.....54,219	54,219	37,778	03/21/2014	1FE....
828807	CF	2	SIMON PROP GP LP 4.375 03/01/2021.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	2,242,285	2,000,000	1,992,100	1,992,975	.....	.....421	.....	.....421	.....	.....1,993,395	.....	.....248,889	248,889	87,500	03/01/2021	1FE....
855707	AB	1	STATE AUTO FIN 6.25 11/15/2013.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,023,957	1,000,000	994,860	998,783	.....	.....418	.....	.....418	.....	.....999,201	.....	.....24,756	24,756	49,306	11/15/2013	3FE....
863576	EQ	3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	.....	07/25/2012	MBS Paydown 0.520408477.....	.....	34,125	34,125	22,096	22,231	.....	.....4,492	.....	.....4,492	.....	.....34,125	.....	.....	.....	.....92	12/25/2035	1FM....
863576	EQ	3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	.....	08/25/2012	MBS Paydown 0.507565639.....	.....	32,107	32,107	20,789	20,917	.....	.....4,176	.....	.....4,176	.....	.....32,107	.....	.....	.....	.....99	12/25/2035	1FM....
863576	EQ	3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	878,723	1,268,914	821,622	826,652	.....	.....66,530	.....	.....66,530	.....	.....839,171	.....	.....39,552	39,552	4,020	12/25/2035	1FM....
863667	AB	7	STRYKER CORP 4.375 01/15/20.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	2,302,247	2,000,000	1,986,560	1,988,751	.....	.....790	.....	.....790	.....	.....1,989,541	.....	.....312,706	312,706	98,681	01/15/2020	1FE....
86722T	AA	0	SUNCOR ENERGY INC 6.10 06/01/2018.....	I...	08/31/2012	Reinsurance Intercompany Balance	.....	2,450,232	2,000,000	2,004,180	2,002,945	.....	.....(256)	.....	.....(256)	.....	.....2,002,689	.....	.....447,544	447,544	91,500	06/01/2018	2FE....
86787E	AM	9	SUNTRUST BANKS 7.25 03/15/2018.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,777,516	1,500,000	1,490,145	1,493,072	.....	.....603	.....	.....603	.....	.....1,493,675	.....	.....283,840	283,840	104,521	03/15/2018	2FE....
87151Q	AA	4	SYMETRA FINL 6.125 04/01/2016.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,096,690	1,000,000	999,730	999,888	.....	.....16	.....	.....16	.....	.....999,904	.....	.....96,786	96,786	56,146	04/01/2016	2FE....
883145	AJ	3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R...	07/15/2012	MBS Paydown 0.891666667.....	.....	8,333	8,333	8,333	8,333	.....	.....	.....	.....0	.....	.....8,333	.....	.....	.....	.....233	06/15/2026	1FE....
883145	AJ	3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R...	08/15/2012	MBS Paydown 0.883333334.....	.....	8,333	8,333	8,333	8,333	.....	.....	.....	.....0	.....	.....8,333	.....	.....	.....	.....265	06/15/2026	1FE....
883145	AJ	3	TMCL 2011-1A A ABS 4.70 06/15/2026.....	R...	08/31/2012	Reinsurance Intercompany Balance	.....	922,914	883,333	883,333	883,332	.....	.....0	.....	.....0	.....	.....883,332	.....	.....39,581	39,581	29,984	06/15/2026	1FE....
88319Q	G5	6	TEXTRON FIN CORP MTNE 5.125 08/15/2014.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,054,466	1,000,000	995,850	998,691	.....	.....316	.....	.....316	.....	.....999,007	.....	.....55,459	55,459	53,528	08/15/2014	2FE....
891027	AN	4	TORCHMARK CORP 6.375 06/15/2016.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,114,101	1,000,000	1,031,860	1,017,824	.....	.....(2,386)	.....	.....(2,386)	.....	.....1,015,438	.....	.....98,663	98,663	45,333	06/15/2016	2FE....
89152U	AB	8	TOTAL CAPITAL 4.25 12/15/2021.....	R...	08/31/2012	Reinsurance Intercompany Balance	.....	1,156,251	1,000,000	977,230	980,273	.....	.....1,067	.....	.....1,067	.....	.....981,340	.....	.....174,911	174,911	30,222	12/15/2021	1FE....
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....	.....	07/16/2012	MBS Paydown 0.89453946.....	.....	6,428	6,428	6,428	6,427	.....	.....(1)	.....	.....(1)	.....	.....6,428	.....	.....	.....	.....250	11/16/2039	1FE....
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....	.....	08/16/2012	MBS Paydown 0.8913036.....	.....	6,472	6,472	6,472	6,470	.....	.....(1)	.....	.....(1)	.....	.....6,472	.....	.....	.....	.....287	11/16/2039	1FE....
89655Y	AA	4	TRL 2009-1A A ABS 6.657 11/16/2039.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	2,094,563	1,782,607	1,782,607	1,782,204	.....	.....(238)	.....	.....(238)	.....	.....1,781,952	.....	.....312,611	312,611	84,057	11/16/2039	1FE....
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....	.....	07/16/2012	MBS Paydown 0.940111471.....	.....	5,675	5,675	5,885	5,885	.....	.....(1)	.....	.....(1)	.....	.....5,675	.....	.....	.....	.....98	10/16/2040	1AM....
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....	.....	08/16/2012	MBS Paydown 0.937255279.....	.....	5,712	5,712	5,924	5,924	.....	.....(2)	.....	.....(2)	.....	.....5,712	.....	.....	.....	.....124	10/16/2040	1AM....
89656C	AA	1	TRL 2010-1A A ABS 5.194 10/16/2040.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	2,035,601	1,874,511	1,944,072	1,944,073	.....	.....(905)	.....	.....(905)	.....	.....1,943,588	.....	.....92,013	92,013	44,624	10/16/2040	1AM....
90333W	AC	2	US BANK NA BKNT 4.80 04/15/2015.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,101,601	1,000,000	962,330	986,396	.....	.....2,573	.....	.....2,573	.....	.....988,969	.....	.....112,632	112,632	42,133	04/15/2015	1FE....
904851	AA	0	UNIONBANCAL CORP 5.25 12/16/2013.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	1,044,762	1,000,000	996,370	999,138	.....	.....284	.....	.....284	.....	.....999,422	.....	.....45,340	45,340	37,188	12/16/2013	1FE....

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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NA/IC Design- nation or Market Indicator (a)

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906548	CG	5	UNION ELECTRIC C 6.70 02/01/2019.....		08/31/2012	Reinsurance Intercompany Balance			1,287,809		1,000,000		997,070		997,942			155			155			998,097			289,712		289,712		72,583	02/01/2019	1FE.....						
90783T	AA	8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....	.....	07/02/2012	Sinking Fund Redemption 100.0.	.....	.....	43,332	.....	43,332	.....	43,332	.....	42,955	.....	.....	21	.....	.....	21	.....	.....	43,332	.....	.....	.....	.....	0	.....	2,342	07/02/2025	1FE.....						
90783T	AA	8	UNP CO 2004 TRST 04-1 5.404 07/02/2025.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	.....	1,390,802	.....	1,218,567	.....	1,218,567	.....	1,207,988	.....	.....	(28,339)	.....	.....	(28,339)	.....	.....	1,179,264	.....	.....	211,538	.....	211,538	.....	76,644	07/02/2025	1FE.....						
92276M	AX	3	VENTAS REALTY LP 4.25 03/01/2022.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	.....	1,068,117	.....	1,000,000	.....	992,140	.....	992,140	.....	.....	381	.....	.....	381	.....	.....	992,521	.....	.....	75,596	.....	75,596	.....	23,729	03/01/2022	2FE.....						
92334N	AB	9	VEOLIA ENVRNMT 6.00 06/01/2018.....	R..	08/31/2012	Reinsurance Intercompany Balance	.....	.....	2,315,730	.....	2,000,000	.....	1,992,400	.....	1,994,640	.....	.....	467	.....	.....	467	.....	.....	1,995,107	.....	.....	320,623	.....	320,623	.....	90,000	06/01/2018	2FE.....						
92857W	AF	7	VODAFONE GROUP 5.00 12/16/2013.....	R..	08/31/2012	Reinsurance Intercompany Balance	.....	.....	1,054,172	.....	1,000,000	.....	990,830	.....	997,882	.....	.....	699	.....	.....	699	.....	.....	998,581	.....	.....	55,591	.....	55,591	.....	35,417	12/16/2013	1FE.....						
92857W	AK	6	VODAFONE GROUP 5.75 03/15/2016.....	R..	08/31/2012	Reinsurance Intercompany Balance	.....	.....	1,157,620	.....	1,000,000	.....	987,820	.....	993,755	.....	.....	889	.....	.....	889	.....	.....	994,645	.....	.....	162,976	.....	162,976	.....	55,264	03/15/2016	1FE.....						
929043	AG	2	VORNADO RLTY LP 5.00 01/15/2022.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	.....	1,094,237	.....	1,000,000	.....	995,460	.....	995,492	.....	.....	300	.....	.....	300	.....	.....	995,792	.....	.....	98,445	.....	98,445	.....	36,667	01/15/2022	2FE.....						
929160	AF	6	VULCAN MATERIALS 6.40 11/30/2017.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	.....	2,112,500	.....	2,000,000	.....	2,000,080	.....	2,000,092	.....	.....	(9)	.....	.....	(9)	.....	.....	2,000,083	.....	.....	112,417	.....	112,417	.....	96,000	11/30/2017	3FE.....						
93884P	CQ	1	WASH GAS LIGHT MTND 6.49 09/27/2027.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	.....	1,875,932	.....	1,500,000	.....	1,677,675	.....	1,638,739	.....	.....	(3,754)	.....	.....	(3,754)	.....	.....	1,634,986	.....	.....	240,946	.....	240,946	.....	93,564	09/27/2027	1FE.....						
949746	FS	5	WELLS FARGO & CO 4.625 04/15/2014.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	.....	1,050,576	.....	1,000,000	.....	956,940	.....	988,108	.....	.....	3,322	.....	.....	3,322	.....	.....	991,429	.....	.....	59,146	.....	59,146	.....	40,597	04/15/2014	1FE.....						
971807	AC	6	WILMINGTON TRUST 4.875 04/15/2013.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	.....	1,014,639	.....	1,000,000	.....	993,210	.....	998,892	.....	.....	565	.....	.....	565	.....	.....	999,456	.....	.....	15,183	.....	15,183	.....	42,792	04/15/2013	2FE.....						
971807	AD	4	WILMINGTON TRUST 8.50 04/02/2018.....	.....	08/31/2012	Reinsurance Intercompany Balance	.....	.....	1,203,121	.....	1,000,000	.....	1,000,000	.....	1,000,000	.....	.....	.....	.....	.....	.....	.....	.....	1,000,000	.....	.....	203,121	.....	203,121	.....	77,917	04/02/2018	2FE.....						
3899999.	Total - Bonds - Industrial & Miscellaneous.....									284,966,222		272,032,893		259,595,015		256,489,052			80		763,926			0		764,006			0		258,009,911			0	26,956,311	26,956,311	12,127,663	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....									359,663,855		337,306,054		325,200,022		322,222,395			80		721,012			0		721,092			0		323,460,628			0	36,203,227	36,203,227	15,180,690	XXX...	XXX...
8399999.	Total - Bonds.....									359,663,855		337,306,054		325,200,022		322,222,395			80		721,012			0		721,092			0		323,460,628			0	36,203,227	36,203,227	15,180,690	XXX...	XXX...

Common Stocks - Industrial and Miscellaneous

92769L	10	1	VIRGIN MEDIA INC.....	.....	08/10/2012	BERNSTEIN.....	.....	5,000.000	.....	134,668	.....	XXX.....	.....	124,950	.....	28,450	.....	.....	(67,400)	.....	.....	.....	.....	.....	.....	39,500	.....	.....	95,168	.....	95,168	.....	400	.....	XXX...	L.....
92769L	10	1	VIRGIN MEDIA INC.....	.....	08/14/2012	BERNSTEIN.....	.....	15,000.000	.....	409,059	.....	XXX.....	.....	374,850	.....	85,350	.....	.....	(202,200)	.....	.....	.....	.....	.....	.....	118,500	.....	.....	290,559	.....	290,559	.....	1,200	.....	XXX...	L.....
92769L	10	1	VIRGIN MEDIA INC.....	.....	08/20/2012	BERNSTEIN.....	.....	7,500.000	.....	205,207	.....	XXX.....	.....	187,425	.....	42,675	.....	.....	(101,100)	.....	.....	.....	.....	.....	.....	59,250	.....	.....	145,957	.....	145,957	.....	600	.....	XXX...	L.....
92769L	10	1	VIRGIN MEDIA INC.....	.....	08/21/2012	BERNSTEIN.....	.....	5,000.000	.....	138,691	.....	XXX.....	.....	124,950	.....	28,450	.....	.....	(67,400)	.....	.....	.....	.....	.....	.....	39,500	.....	.....	99,191	.....	99,191	.....	400	.....	XXX...	L.....
92769L	10	1	VIRGIN MEDIA INC.....	.....	08/22/2012	BERNSTEIN.....	.....	5,000.000	.....	136,556	.....	XXX.....	.....	124,950	.....	28,450	.....	.....	(67,400)	.....	.....	.....	.....	.....	.....	39,500	.....	.....	97,056	.....	97,056	.....	400	.....	XXX...	L.....
92769L	10	1	VIRGIN MEDIA INC.....	.....	08/23/2012	BERNSTEIN.....	.....	2,000.000	.....	54,390	.....	XXX.....	.....	49,980	.....	8,454	.....	.....	(26,960)	.....	.....	.....	.....	.....	.....	15,800	.....	.....	38,590	.....	38,590	.....	160	.....	XXX...	L.....
92769L	10	1	VIRGIN MEDIA INC.....	.....	08/13/2012	INTERSTATE.....	.....	5,500.000	.....	148,357	.....	XXX.....	.....	137,445	.....	31,295	.....	.....	(74,140)	.....	.....	.....	.....	.....	.....	43,450	.....	.....	104,907	.....	104,907	.....	440	.....	XXX...	L.....
92769L	10	1	VIRGIN MEDIA INC.....	.....	08/24/2012	INTERSTATE.....	.....	20,000.000	.....	540,552	.....	XXX.....	.....	499,800	.....	84,538	.....	.....	(269,600)	.....	.....	.....	.....	.....	.....	158,000	.....	.....	382,552	.....	382,552	.....	1,600	.....	XXX...	L.....
92769L	10	1	VIRGIN MEDIA INC.....	.....	08/28/2012	INTERSTATE.....	.....	44,500.000	.....	1,209,959	.....	XXX.....	.....	1,112,055	.....	234,184	.....	.....	(599,860)	.....	.....	.....	.....	.....	.....	351,550	.....	.....	858,409	.....	858,409	.....	3,560	.....	XXX...	L.....
92769L	10	1	VIRGIN MEDIA INC.....	.....	08/27/2012	RAYMOND JAMES & ASSOC....	.....	30,000.000	.....	811,674	.....	XXX.....	.....	749,700	.....	126,806	.....	.....	(404,400)	.....	.....	.....	.....	.....	.....	237,000	.....	.....	574,674	.....	574,674	.....	2,400	.....	XXX...	L.....

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					3,789,113	XXX.....	3,486,105	698,652	..(1,880,460)	0	0	(1,880,460)	0	1,102,050	0	..2,687,063	..2,687,063	11,160	XXX...	..XXX....
Common Stocks - Parent, Subsidiaries and Affiliates																					
38989Z ZZ 3	GALAC HOLDING COMPANY.....		07/31/2012	Presidential Life Insurance Company	200,000.000	7,044,302	XXX.....	2,713,680	8,248,382	...2,393,465	0	0	2,393,465	0	5,744,281	0	..1,300,021	..1,300,021	..1,289,487	XXX...	K.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					7,044,302	XXX.....	2,713,680	8,248,382	...2,393,465	0	0	2,393,465	0	5,744,281	0	..1,300,021	..1,300,021	..1,289,487	XXX...	..XXX....
9799997	Total - Common Stocks - Part 4.....					10,833,415	XXX.....	6,199,785	8,947,034	513,005	0	0	513,005	0	6,846,331	0	..3,987,084	..3,987,084	..1,300,647	XXX...	..XXX....
9799999.	Total - Common Stocks.....					10,833,415	XXX.....	6,199,785	8,947,034	513,005	0	0	513,005	0	6,846,331	0	..3,987,084	..3,987,084	..1,300,647	XXX...	..XXX....
9899999.	Total - Preferred and Common Stocks.....					10,833,415	XXX.....	6,199,785	8,947,034	513,005	0	0	513,005	0	6,846,331	0	..3,987,084	..3,987,084	..1,300,647	XXX...	..XXX....
9999999.	Total - Bonds, Preferred and Common Stocks.....					370,497,271	XXX.....	331,399,807	331,169,429	513,085	721,012	0	1,234,097	0	330,306,959	0	40,190,311	40,190,311	16,481,337	XXX...	..XXX....

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

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

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

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

JP Morgan Chase..... Austin, TX.....	.....	.....	.....	.....	.....(3,009,646)	(3,273,264)	(3,136,033)	XXX..
The Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	.....3,334	1,775	1,023,496	XXX..
0199998. Deposits in.....3 depositories that do not exceed the allowable limit	.....	.....	.....	.....	.....	.....	.....	.....
in any one depository (see Instructions) - Open Depositories.....	...XXX.....	...XXX.....	.....	.....146	(105,569)	127,237	128,133	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	146	(3,111,881)	(3,144,252)	(1,984,404)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	146	(3,111,881)	(3,144,252)	(1,984,404)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....	.....	.....485	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	146	(3,111,881)	(3,144,252)	(1,983,919)	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