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QUARTERLY STATEMENT

As of September 30, 2013

of the Condition and Affairs of the

CONTINENTAL GENERAL INSURANCE COMPANY

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

Organized under the Laws of Ohio — State of Domicile or Port of Entry Ohio — Country of Domicile US

Incorporated/Organized..... May 24, 1961 — Commenced Business..... July 11, 1961

Statutory Home Office	11200 Lakeline Boulevard Suite 100….. Austin ..... TX ..... US ..... 78717 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	11200 Lakeline Boulevard Suite 100….. Austin ..... TX ..... US ..... 78717 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931 *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Michael William Mazur	Sr. Vice President	2. Christopher Patrick Miliano	Treasurer
3. Mark Francis Muething	Secretary	4. Mark Edward Alberts	Appointed Actuary

OTHER

Stephen Craig Lindner	President	Roger Eugene Desjardins	Vice President
Brian Patrick Sponaugle	Vice President	William Carey Ellis	Assistant Treasurer
Patrick John Maloney	Assistant Vice President	Howard Kim Baird	Assistant Vice President
John Paul Gruber	Vice President	Michael Harrison Haney #	Vice President

DIRECTORS OR TRUSTEES

Stephen Craig Lindner	Christopher Patrick Miliano	Mark Francis Muething	Michael James Prager
Jeffrey Gene Hester			

State of........ Ohio
County of..... Hamilton

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

(Signature)	(Signature)	(Signature)
Michael William Mazur	Christopher Patrick Miliano	Mark Francis Muething
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Sr. Vice President	Treasurer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of November, 2013

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	207,212,914		207,212,914	196,866,484
2. Stocks:				
2.1 Preferred stocks			0	1,000,279
2.2 Common stocks	4,684,758		4,684,758	3,203,711
3. Mortgage loans on real estate:				
3.1 First liens	3,232,766		3,232,766	3,395,209
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 $..........0 encumbrances)			0	
5. Cash ($.....176,291), cash equivalents ($..........0) and short-term investments ($.....2,791,276)	2,967,567		2,967,567	7,668,852
6. Contract loans (including $..........0 premium notes)	2,951,171		2,951,171	2,814,615
7. Derivatives			0	
8. Other invested assets	2,326,336		2,326,336	3,001,450
9. Receivables for securities	20,625		20,625	
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)	223,396,137	0	223,396,137	217,950,600
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	2,676,818		2,676,818	2,435,288
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(6,363,613)	4,848	(6,368,462)	(26,639,083)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	2,789,428		2,789,428	1,454,020
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,896,445		6,896,445	19,655,270
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	1,363,474		1,363,474	5,225,425
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	3,097,452
18.2 Net deferred tax asset	32,303,992	26,738,940	5,565,052	5,607,636
19. Guaranty funds receivable or on deposit	2,347,000		2,347,000	2,501,429
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	586,716
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	8,307	8,307	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	265,417,988	26,752,095	238,665,893	231,874,753
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	265,417,988	26,752,095	238,665,893	231,874,753

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. Suspense	8,307	8,307	0	
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)	8,307	8,307	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....72,023,239 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	72,023,239	74,856,498
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	132,058,042	127,496,046
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	479,324	161,788
4. Contract claims:		
4.1 Life	810,401	1,029,230
4.2 Accident and health	1,437,361	1,447,457
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)		
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....89,158 accident and health premiums	95,136	109,936
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded		24,985
9.4 Interest Maintenance Reserve	781,933	328,366
10. Commissions to agents due or accrued - life and annuity contracts $..........0, accident and health $..........0 and deposit-type contract funds $..........0		77,014
11. Commissions and expense allowances payable on reinsurance assumed		745
12. General expenses due or accrued	274,127	263,777
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	3,028,387	3,117,711
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	1,006,188	
15.2 Net deferred tax liability		
16. Unearned investment income	102,942	102,942
17. Amounts withheld or retained by company as agent or trustee	11,531	3,429
18. Amounts held for agents' account, including $..........0 agents' credit balances		
19. Remittances and items not allocated	293,413	358,160
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $..........0 and interest thereon $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,116,495	975,573
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	220,206	
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	68,433	
24.10 Payable for securities lending		
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	637,184	1,046,249
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	214,444,341	211,399,906
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	214,444,341	211,399,906
29. Common capital stock	4,196,559	4,196,559
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	7,638,870	7,638,870
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	12,386,123	8,639,418
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)	20,024,993	16,278,288
38. Totals of Lines 29, 30 and 37	24,221,552	20,474,847
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	238,665,893	231,874,753

DETAILS OF WRITE-INS

2501. Unclaimed property	637,184	1,046,249
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	637,184	1,046,249
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.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

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	12,157,731	25,280,520	27,553,018
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	10,513,342	10,125,644	13,218,296
4. Amortization of Interest Maintenance Reserve (IMR)	(2,963)	(68,360)	(79,650)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	6,040,774	8,210,529	10,609,535
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	1,409	21,989	1,404,816
9. Totals (Lines 1 to 8.3)	28,710,294	43,570,322	52,706,015
10. Death benefits	3,225,937	3,590,348	4,932,110
11. Matured endowments (excluding guaranteed annual pure endowments)	66,368	10,134	10,134
12. Annuity benefits	2,020,710	1,131,332	1,593,765
13. Disability benefits and benefits under accident and health contracts	6,253,845	21,605,627	24,345,760
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,466,785	3,251,232	4,305,336
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	(7,394)	7,827	10,516
18. Payments on supplementary contracts with life contingencies		82,581	106,058
19. Increase in aggregate reserves for life and accident and health contracts	2,055,853	(7,029,755)	5,664,076
20. Totals (Lines 10 to 19)	16,082,104	22,649,326	40,967,755
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,616,029	4,588,001	5,932,257
22. Commissions and expense allowances on reinsurance assumed	(4,429)	21,810	24,644
23. General insurance expenses	1,860,269	5,591,893	6,371,160
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,037,506	2,055,442	2,310,437
25. Increase in loading on deferred and uncollected premiums	8,472	(21,240)	(78,136)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	0	1,972	1,997
28. Totals (Lines 20 to 27)	22,599,951	34,887,204	55,530,114
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	6,110,343	8,683,118	(2,824,099)
30. Dividends to policyholders	39,758	3,208	4,081
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	6,070,585	8,679,910	(2,828,180)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	409,084	(2,219,996)	(3,269,497)
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)	5,661,501	10,899,906	441,317
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....108,996 (excluding taxes of $.....242,633 transferred to the IMR)	(895,078)	73,266	(503,255)
35. Net income (Line 33 plus Line 34)	4,766,422	10,973,172	(61,938)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	20,474,847	26,890,889	26,890,889
37. Net income (Line 35)	4,766,422	10,973,172	(61,938)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....62,224	(38,806)	(19,448)	(697,088)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(1,010,420)	(4,544,138)	524,000
41. Change in nonadmitted assets	1,729,724	7,189,929	(21,741)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(140,922)	(380,453)	(376,082)
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			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(1,559,293)	(1,974,171)	(2,632,231)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	(868,000)	(3,150,962)
54. Net change in capital and surplus (Lines 37 through 53)	3,746,706	10,376,891	(6,416,042)
55. Capital and surplus as of statement date (Lines 36 + 54)	24,221,553	37,267,780	20,474,847

DETAILS OF WRITE-INS

		1	2	3
08.301.	Miscellaneous income	1,409		
08.302.	Interest maintenance reserve			1,381,000
08.303.	Express scripts rebates			16,343
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	21,989	7,473
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,409	21,989	1,404,816
2701.	Penalties		1,971	1,995
2702.	Other expenses		1	2
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	1,972	1,997
5301.	SSAP 10R additional surplus		(868,000)	(868,000)
5302.	Surplus adjustment - correction of an error			(2,282,962)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	(868,000)	(3,150,962)

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	16,048,233	26,070,277	38,721,038
2. Net investment income	10,044,138	9,254,848	12,014,220
3. Miscellaneous income	4,482,890	6,258,347	9,382,120
4. Total (Lines 1 through 3)	30,575,261	41,583,472	60,117,378
5. Benefit and loss related payments	23,084,605	36,790,500	48,023,032
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	6,920,744	12,530,838	14,946,388
8. Dividends paid to policyholders	39,758	3,208	4,081
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(3,342,927)	1,575,189	1,569,572
10. Total (Lines 5 through 9)	26,702,180	50,899,735	64,543,073
11. Net cash from operations (Line 4 minus Line 10)	3,873,081	(9,316,263)	(4,425,695)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	17,404,453	31,031,160	37,793,599
12.2 Stocks	352,125	610,962	610,962
12.3 Mortgage loans	93,193	323,016	352,181
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	960,286		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,810,056	31,965,138	38,756,742
13. Cost of investments acquired (long-term only):			
13.1 Bonds	25,756,320	14,627,945	26,061,866
13.2 Stocks	1,924,813	2,493,180	4,566,752
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	912,478		
13.7 Total investments acquired (Lines 13.1 to 13.6)	28,593,611	17,121,125	30,628,617
14. Net increase (decrease) in contract loans and premium notes	136,556	(380,705)	(524,590)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(9,920,111)	15,224,718	8,652,714
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			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	317,536	(59,524)	(281,930)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	1,028,209	353,622	(1,101,908)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	1,345,745	294,098	(1,383,838)
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)	(4,701,285)	6,202,553	2,843,181
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	7,668,852	4,825,671	4,825,671
19.2 End of period (Line 18 plus Line 19.1)	2,967,567	11,028,223	7,668,852

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

20.0001 Exchanges	12,876		
20.0002 Securities transferred per reinsurance agreement			17,476,641

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	9,638,923	8,528,971	10,936,090
3. Ordinary individual annuities	322,235	3,730,938	3,871,670
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities			
7. A&H - group	214,027	232,329	311,303
8. A&H - credit (group and individual)			
9. A&H - other	70,126,522	73,728,247	98,075,366
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	80,301,707	86,220,485	113,194,429
12. Deposit-type contracts			
13. Total	80,301,707	86,220,485	113,194,429

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

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The financial statements of Continental General Insurance Company ("CGIC" or "the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

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

Net Income	State of Domicile		September 30, 2013		December 31, 2012
(1) State basis	Ohio	$	4,766,422	$	(61,938)
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio		-		-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio		-		-
(4) NAIC SAP		$	4,766,422	$	(61,938)
Surplus					
(5) Statutory surplus state basis	Ohio	$	24,221,553	$	20,474,847
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio		-		-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio		-		-
(8) NAIC SAP		$	24,221,553	$	20,474,847

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company recorded a charge to surplus of $(2,282,962) as of December 31, 2012 for a correction of the health reserves. The adjustment is the result of corrections to the Company's long term care reserves.

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principle No. 101, Income Taxes, a Replacement of SSAP No. 10R and SSAP No. 10 ("SSAP 101"). SSAP 101 amends the deferred tax asset admittance test set forth in SSAP 10R, Income Taxes – A Temporary Replacement of SSAP 10, by limiting the admissibility thresholds based on current period risk-based capital levels and modifying disclosure requirements. The adoption of SSAP 101 did not impact the Company's financial statements.

3. BUSINESS COMBINATIONS AND GOODWILL – No significant change.

4. DISCONTINUED OPERATIONS – No significant change.

5. INVESTMENTS

A, B & C – No significant change.

D. Loan-Backed Securities

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

(2) The Company does not currently hold any securities with a recognized other-than-temporary impairment where there is 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 loan-backed securities with a credit-related OTTI charge recognized during the period.

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	234,684
2. 12 Months or Longer		15,268

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

1. Less than 12 Months	$	7,161,563
2. 12 Months or Longer		1,990,504

(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, 2013. The Company has the intent to hold such securities until they recover in value or mature.

E, F & G – No significant change.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES – No significant change.

7. INVESTMENT INCOME – No significant change.

8. DERIVIATIVE INSTRUMENTS – No significant change.

9. INCOME TAXES – No significant change.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

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 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 "Sold Companies"). Prior to the sale of the Sold Companies, 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, CGIC and United Teacher Associates Insurance Company reinsured all Medicare Supplement and other non-long term care health business they held into Loyal American Life Insurance Company through a 100% coinsurance agreement, prior to the sale of the Sold Companies. Completion of these transactions was subject to receipt of certain regulatory approvals and was completed in third quarter 2012.

11. DEBT – No significant change.

12. RETIREMENT PLANS DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIRMENT BENEFIT PLANS – No significant change.

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS – No significant change.

14. CONTINGENCIES – No significant change.

15. LEASES – No significant changes.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK – No significant change.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. The Company had no transfers of receivables reported as sales.

B. The Company had no transfer or servicing of financial assets or extinguishments of liabilities.

C. The Company had no wash sales.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS – No significant change.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS – No significant change.

20. FAIR VALUE MEASUREMENTS

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Total
Assets:				
Bonds:				
U.S. Government and government agencies	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-
Foreign government	-	-	-	-
Residential MBS	-	9,462	-	9,462
Commerical MBS	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	9,462	-	9,462
Non-affiliated common stock	4,649,757	-	35,000	4,684,757
Non-affiliated preferred stock	-	-	-	-
Equity index call options	-	-	-	-
Variable annuity assets (separate accounts) (a)	-	-	-	-
Total assets accounted for at fair value	$ 4,649,757	$ 9,462	$ 35,000	$ 4,694,219

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

	Beginning Balance at 6/30/2013	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2013
States, municipalities and political subdivisions	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Residential MBS	-	-	-	-	-	-	-	-	-	-
All other bonds	-	-	-	-	-	-	-	-	-	-
Non-affiliated common stock	35,000	-	-	-	-	-	-	-	-	35,000
Non-affiliated preferred stock	-	-	-	-	-	-	-	-	-	-
Total	$ 35,000	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 35,000

(3) Fair Value Recognition of Transfers between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds:						
U.S. Government and government agencies	$ 8,366,786	$ 8,056,608	$ 1,983,322	$ 6,383,464	$ -	$ -
States, municipalities and political subdivisions	41,494,735	40,768,656	-	41,494,735	-	-
Foreign government	1,651,981	1,492,815	-	1,651,981	-	-
Residential MBS	42,134,897	36,917,752	-	35,185,969	6,948,928	-
Commercial MBS	24,643,064	22,436,146	-	24,166,189	476,875	-
Asset backed securities	9,627,783	9,333,802	-	8,001,388	1,626,395	-
All other bonds	98,518,038	88,207,134	-	97,064,626	1,453,412	-
Total bonds	$ 226,437,284	$ 207,212,913	$ 1,983,322	$ 213,948,352	$ 10,505,610	$ -
Non-affiliated common stock	4,684,757	4,663,875	4,649,757	-	35,000	-
Non-affiliated preferred stock	-	-	-	-	-	-
Other invested assets - schedule BA	3,478,243	2,327,756	-	-	3,478,243	-
Mortgage loans	3,232,766	3,332,602	-	-	3,232,766	-
Policy loans	2,967,650	2,967,650	-	-	2,967,650	-
Total financial assets	$ 240,800,700	$ 220,504,796	$ 6,633,079	$ 213,948,352	$ 20,219,269	$ -

21. OTHER ITEMS – No significant change.

22. EVENTS SUBSEQUENT – No significant change.

23. REINSURANCE – No significant change.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION – No significant changes.

NOTES TO FINANCIAL STATEMENTS

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

    Reserves as of December 31, 2012 were $29,190,723. As of September 30, 2013, $5,873,448 has been paid for incurred claims and claim adjustments expenses attributable to insured events of prior years. Reserves remaining for prior years are now $22,541,106 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on the Long Term Care line of insurance. Therefore, there has been a $776,169 favorable prior year development since December 31, 2012 to September 30, 2013.

26. INTERCOMPANY POOLING ARRANGEMENTS – No significant change.

27. STRUCTURED SETTLEMENTS – No significant change.

28 HEALTH CARE RECEIVABLES – No significant change.

29. PARTICIPATING POLICIES – No significant changes

30. PREMIUM DEFICIENCY RESERVES – No significant change.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS – No significant change.

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS – No significant change

33. PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED – No significant change.

34. SEPARATE ACCOUNTS – No significant change.

35. LOSS/CLAIM ADJUSTMENT EXPENSES – No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

2.2 If yes, date of change: ....

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

3.2 If the response to 3.1 is yes, provide a brief description of those changes.

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011......................

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. 12/31/2011......................

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). 12/21/2012......................

6.4 By what department or departments?

Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

PART 1 - FINANCIAL

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

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

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 [ ] No [X]

14.2 If yes, please complete the following:

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

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $..................................0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $..................................0

16.3 Total payable for securities lending reporting on the liability page: $..................................0

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

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

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

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

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

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

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

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

17.5 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
161853	American Money Management Corporation	301 East Fourth Street, Cincinnati, OH 45202

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$
1.14	Total mortgages in good standing	$0
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	153.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	11.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Total	
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	253,059	2,059	631,888		887,007	
2.	Alaska AK	L	5,664		6,253		11,917	
3.	Arizona AZ	L	71,134	8,391	307,052		386,577	
4.	Arkansas AR	L	89,854	450	236,688		326,992	
5.	California CA	L	120,565		304,284		424,849	
6.	Colorado CO	L	111,393	1,877	1,649,244		1,762,514	
7.	Connecticut CT	L	20,835	900	229,366		251,101	
8.	Delaware DE	L			24,241		24,241	
9.	District of Columbia DC	L	1,071	1,900			2,971	
10.	Florida FL	L	219,399	1,172	6,780,915		7,001,485	
11.	Georgia GA	L	354,197	15,257	2,403,086		2,772,539	
12.	Hawaii HI	L	1,191		228,935		230,126	
13.	Idaho ID	L	17,851		151,979		169,830	
14.	Illinois IL	L	309,693	11,135	3,112,873		3,433,700	
15.	Indiana IN	L	217,052	8,990	2,640,863		2,866,905	
16.	Iowa IA	L	325,926	27,073	3,555,239		3,908,238	
17.	Kansas KS	L	229,028	6,625	3,144,027		3,379,681	
18.	Kentucky KY	L	231,498	5,918	1,524,403		1,761,819	
19.	Louisiana LA	L	216,022	2,040	676,483		894,544	
20.	Maine ME	L	3,524		47,889		51,413	
21.	Maryland MD	L	30,819		210,279		241,098	
22.	Massachusetts MA	L	9,559		70,925		80,485	
23.	Michigan MI	L	197,175	930	1,898,815		2,096,921	
24.	Minnesota MN	L	273,335	75,820	3,799,298		4,148,453	
25.	Mississippi MS	L	112,027	1,300	681,127		794,454	
26.	Missouri MO	L	330,387	3,825	1,630,441		1,964,652	
27.	Montana MT	L	41,599		694,731		736,330	
28.	Nebraska NE	L	976,468	86,673	5,382,728		6,445,869	
29.	Nevada NV	L	21,840	6,000	137,631		165,471	
30.	New Hampshire NH	L	3,197		98,835		102,032	
31.	New Jersey NJ	L	4,914		94,906		99,820	
32.	New Mexico NM	L	12,055	5,000	169,061		186,116	
33.	New York NY	N	11,139		145,621		156,760	
34.	North Carolina NC	L	419,757	3,577	1,487,609		1,910,943	
35.	North Dakota ND	L	46,450	9,500	533,505		589,454	
36.	Ohio OH	L	346,120	3,325	3,733,422		4,082,867	
37.	Oklahoma OK	L	137,787	1,375	863,643		1,002,806	
38.	Oregon OR	L	81,021	900	252,089		334,010	
39.	Pennsylvania PA	L	145,151	75	2,990,006		3,135,233	
40.	Rhode Island RI	L			16,027		16,027	
41.	South Carolina SC	L	316,293	1,575	1,103,051		1,420,918	
42.	South Dakota SD	L	172,401	1,300	779,931		953,632	
43.	Tennessee TN	L	441,098	12,200	1,439,005		1,892,303	
44.	Texas TX	L	746,192	5,640	6,096,672		6,848,504	
45.	Utah UT	L	83,017		120,238		203,255	
46.	Vermont VT	L	162		10,690		10,852	
47.	Virginia VA	L	313,250		2,424,009		2,737,258	
48.	Washington WA	L	85,348		523,001		608,349	
49.	West Virginia WV	L	162,431	6,960	721,281		890,671	
50.	Wisconsin WI	L	166,389	1,350	1,396,511		1,564,251	
51.	Wyoming WY	L	57,381	1,125	671,328		729,834	
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N	792		923		1,715	
55.	US Virgin Islands VI	L	369		11,756		12,126	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N					0	
58.	Aggregate Other Alien OT	XXX	757	0	167,014	0	167,771	0
59.	Subtotal	(a) 51	8,545,636	322,235	68,011,817	0	76,879,688	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	11,370		1,489,095		1,500,465	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	8,557,006	322,235	69,500,912	0	78,380,153	0
96.	Plus Reinsurance Assumed	XXX	19,576	2,337	18,521		40,434	
97.	Totals (All Business)	XXX	8,576,581	324,573	69,519,433	0	78,420,587	0
98.	Less Reinsurance Ceded	XXX	3,626,194	203,982	63,416,478		67,246,655	
99.	Totals (All Business) less Reinsurance Ceded	XXX	4,950,387	120,591	6,102,955	0	11,173,932	0

DETAILS OF WRITE-INS

58001.	Other Foreign	XXX	757		167,014		167,771	
58002.		XXX					0	
58003.		XXX					0	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	757	0	167,014	0	167,771	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 Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— American Financial Capital Trust II	DE	31-6549738	
— American Financial Capital Trust III	DE	16-6543606	
— American Financial Capital Trust IV	DE	16-6543609	
— American Financial Enterprises, Inc.	CT	31-0996797	
— American Money Management Corporation	OH	31-0828578	
— — American Real Estate Capital Company, LLC (80%)	OH	27-1577326	
— — MidMarket Capital Partners, LLC (65%)	DE	27-2829629	
— APU Holding Company	OH	41-2112001	
— — American Premier Underwriters, Inc.	PA	23-6000765	
— — — The Associates of the Jersey Company	NJ	23-6297584	
— — — Cal Coal, Inc.	IL	37-1094159	
— — — Great Southwest Corporation	DE	95-2802826	
— — — The Indianapolis Union Railway Company	IN	35-6001691	
— — — Lehigh Valley Railroad Company	PA	13-6400464	
— — — — Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
— — — Magnolia Alabama Holdings, Inc.	DE	20-1548213	
— — — — Magnolia Alabama Holdings LLC	AL	20-1574094	
— — — Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
— — — Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
— — — The Owasco River Railway, Inc.	NY	13-6021353	
— — — PCC Real Estate, Inc.	NY	31-1236926	
— — — PCC Technical Industries, Inc.	DE	76-0080537	
— — — — PCC Maryland Realty Corp.	MD	31-1388401	
— — — Penn Central Energy Management Company	DE	06-1209709	
— — — Penn Towers, Inc.	PA	23-1537928	
— — — Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
— — — Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
— — — Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
— — — Terminal Realty Penn Co.	DC	23-1707450	
— — — Waynesburg Southern Railroad Company	PA	23-1675796	
— — GAI Insurance Company, Ltd. *	BMU		
— — Hangar Acquisition Corp.	OH	31-1446308	
— — Lease & Loan Insurance Services Limited	GBR		
— — Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
— — Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
— — Republic Indemnity Company of America *	CA	95-2801326	22179
— — — Republic Indemnity Company of California *	CA	31-1054123	43753
— — Risico Management Corporation	DE	31-1262960	
— Dixie Terminal Corporation	OH	31-0823725	
— GAI Holding Bermuda Ltd.	BMU	98-0606803	
— — GAI Indemnity, Ltd. #	GBR	98-0556144	
— — Marketform Group Limited	GBR		
— — — Marketform Holdings Limited	GBR		
— — — — Caduceus Underwriting Limited	GBR		
— — — — Lavenham Underwriting Limited #	GBR	98-0412245	
— — — — Marketform Limited	GBR		
— — — — — Gabinete Marketform SL	ESP		
— — — — — Marketform Australia Pty Limited	AUS		
— — — — — Studio Marketform SRL	ITA		
— — — — Marketform Management Services Limited	GBR		
— — — — Marketform Managing Agency Limited	GBR		
— — — — Sampford Underwriting Limited #	GBR	98-0431601	
— — — Marketform Trust Company Limited	GBR		

* Denotes insurer
@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Holding Company, Inc.	OH	31-1475936	
Great American Life Insurance Company *	OH	13-1935920	63312
Aerielle IP Holdings, LLC ^	OH	45-2969767	
Aerielle, LLC ^	DE	26-4391696	
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
FT Liquidation, LLC	OH	45-3988240	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC - Sorrento, LLC ^	FL	45-5565693	
GALIC Brothers, Inc. (80%)	OH	31-1391777	
GALIC Pointe, LLC ^	FL	45-1144095	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	IL	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
United Teacher Associates, Ltd. ^	TX	74-2180806	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
Continental General Insurance Company *	OH	47-0463747	71404
QQAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
United States Commodities Producers, LLC (75%)	MT	45-4110027	
United States Livestock Producers, LLC (75%)	NV	27-2354685	
Livestock Market Enhancement Risk Retention Group * ^	NV	27-4395897	14084
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Limited *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
Premier International Insurance Company *	TCA	98-0627464	

* Denotes insurer
@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

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

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
— Great American Insurance Company *	OH	31-0501234	16691
— — American Signature Underwriters, Inc.	OH	31-1463075	
— — Brothers Property Corporation (80%)	OH	59-2840291	
— — — Brothers Le Pavillon, LLC	DE	20-5173494	
— — — — Brothers Le Pavillon (SPE), LLC	DE	20-5173589	
— — — Brothers Pennsylvanian Corporation	PA	25-1754638	
— — — Brothers Property Management Corporation	OH	59-2840294	
— — Crescent Centre Apartments ^	OH	20-4498054	
— — Crop Managers Insurance Agency, Inc.	KS	31-1277904	
— — Dempsey & Siders Agency, Inc.	OH	31-0589001	
— — Eden Park Insurance Brokers, Inc.	CA	31-1341668	
— — El Aguila, Compañia de Seguros, S.A. de C.V. *	MEX		
— — — Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
— — Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
— — FCIA Management Company, Inc.	NY	13-3628555	
— — Foreign Credit Insurance Association @	NY		
— — GAI Warranty Company	OH	31-1753938	
— — — GAI Warranty Company of Florida	FL	31-1765544	
— — GAI Warranty Company of Canada Inc.	CAN		
— — Global Premier Finance Company	OH	61-1329718	
— — Great American Agency of Texas, Inc.	TX	74-2693636	
— — Great American Alliance Insurance Company *	OH	95-1542353	26832
— — Great American Assurance Company *	OH	15-6020948	26344
— — Great American Casualty Insurance Company *	OH	61-0983091	39896
— — Great American Claims Services, Inc.	DE	31-1228726	
— — Great American Contemporary Insurance Company *	OH	36-4079497	10646
— — Great American E & S Insurance Company *	DE	31-0954439	37532
— — Great American Fidelity Insurance Company *	DE	31-1036473	41858
— — Great American Insurance Agency, Inc.	OH	31-1652643	
— — Great American Insurance Company of New York *	NY	13-5539046	22136
— — Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
— — Great American Lloyd's, Inc.	TX	31-1073664	
— — Great American Management Services, Inc.	OH	31-0856644	
— — Great American Protection Insurance Company *	OH	31-1288778	38580
— — Great American Re Inc.	DE	31-0918893	
— — Great American Security Insurance Company *	OH	31-1209419	31135
— — Great American Spirit Insurance Company *	OH	31-1237970	33723
— — Insurance (GB) Limited *	GBR		
— — Key Largo Group, Inc.	FL	59-1263251	
— — National Interstate Corporation (51.7%)	OH	34-1607394	
— — — American Highways Insurance Agency, Inc.	OH	34-1899058	
— — — Explorer RV Insurance Agency, Inc.	OH	31-1548235	
— — — Hudson Indemnity, Ltd.	CYM	98-0191335	
— — — Hudson Management Group, Ltd.	VIR	66-0660039	
— — — National Interstate Insurance Agency, Inc.	OH	34-1607396	
— — — — Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
— — — National Interstate Insurance Company *	OH	34-1607395	32620
— — — — National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
— — — — Triumphe Casualty Company *	OH	95-3623282	41106
— — — — TransProtection Service Company	MO	43-1254631	
— — — — Vanliner Insurance Company *	MO	86-0114294	21172
— — — — Vanliner Reinsurance Limited *	BMU		
— — — Safety Claims and Litigation Services, LLC	MT	20-5546054	
— — Pinecrest Place LLC	FL	27-2226948	
— — PLLS Canada Insurance Brokers Inc. ^	CAN	871850814	
— — Professional Risk Brokers, Inc.	IL	31-1293064	
— — Strategic Comp Holdings, L.L.C.	LA	72-1331800	
— — — Strategic Comp Services, L.L.C.	LA	36-4517754	
— — — Strategic Comp, L.L.C.	LA	32-0050970	
— One East Fourth, Inc.	OH	31-0686194	
— Pioneer Carpet Mills, Inc.	OH	31-0883227	
— TEJ Holdings, Inc.	OH	31-1119320	
— Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
@ Company affiliated but not owned
# Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
			31-1544320		0000944707	NYSE	American Financial Group, Inc.	OH	UIP		Ownership			
			31-6549738				American Financial Capital Trust II	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543606				American Financial Capital Trust III	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			16-6543609				American Financial Capital Trust IV	DE	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0996797				American Financial Enterprises, Inc.	CT	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0828578				American Money Management Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-1577326				American Real Estate Capital Company, LLC	OH	NIA	American Money Management Corporation	Ownership	80.000	American Financial Group, Inc.	
			27-2829629				MidMarket Capital Partners, LLC	DE	NIA	American Money Management Corporation	Ownership	65.000	American Financial Group, Inc.	
			41-2112001				APU Holding Company	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000765				American Premier Underwriters, Inc.	PA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			23-6297584				The Associates of the Jersey Company	NJ	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			37-1094159				Cal Coal, Inc.	IL	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			95-2802826				Great Southwest Corporation	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			35-6001691				The Indianapolis Union Railway Company	IN	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6400464				Lehigh Valley Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1665396				Pennsylvania Lehigh Oil & Gas Holdings, LLC	PA	NIA	Lehigh Valley Railroad Company	Ownership	100.000	American Financial Group, Inc.	
			20-1548213				Magnolia Alabama Holdings, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			20-1574094				Magnolia Alabama Holdings LLC	AL	NIA	Magnolia Alabama Holdings, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1852532				Michigan Oil & Gas Holdings, LLC	MI	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-1480078				Ohio Oil & Gas Holdings, LLC	OH	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			13-6021353				The Owasco River Railway, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1236926				PCC Real Estate, Inc.	NY	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			76-0080537				PCC Technical Industries, Inc.	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1388401				PCC Maryland Realty Corp.	MD	NIA	PCC Technical Industries, Inc.	Ownership	100.000	American Financial Group, Inc.	
			06-1209709				Penn Central Energy Management Company	DE	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1537928				Penn Towers, Inc.	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			46-3246684				Pennslyvania Oil & Gas Holdings, LLC	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-6000766				Pennsylvania-Reading Seashore Lines	NJ	NIA	American Premier Underwriters, Inc.	Ownership	66.670	American Financial Group, Inc.	
			23-6207599				Pittsburgh and Cross Creek Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	83.000	American Financial Group, Inc.	
			23-1707450				Terminal Realty Penn Co.	DC	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
			23-1675796				Waynesburg Southern Railroad Company	PA	NIA	American Premier Underwriters, Inc.	Ownership	100.000	American Financial Group, Inc.	
							GAI Insurance Company, Ltd.		IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Lease & Loan Insurance Services Limited		NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				Premier Lease & Loan Services Insurance Agency, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1508644				Premier Lease & Loan Services of Canada, Inc.	WA	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	43753	31-1054123				Republic Indemnity Company of California	CA	IA	Republic Indemnity Company of America	Ownership	100.000	American Financial Group, Inc.	
			31-1262960				Risico Management Corporation	DE	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-0823725				Dixie Terminal Corporation	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0606803				GAI Holding Bermuda Ltd.		NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			98-0556144				GAI Indemnity, Ltd.		IA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Marketform Group Limited		NIA	GAI Holding Bermuda Ltd.	Ownership	100.000	American Financial Group, Inc.	
							Marketform Holdings Limited		NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
							Caduceus Underwriting Limited		IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0412245				Lavenham Underwriting Limited		IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Limited		NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Gabinete Marketform SL		NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Australia Pty Limited		NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Studio Marketform SRL		NIA	Marketform Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Management Services Limited		NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Managing Agency Limited		NIA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
			98-0431601				Sampford Underwriting Limited		IA	Marketform Holdings Limited	Ownership	100.000	American Financial Group, Inc.	
							Marketform Trust Company Limited		NIA	Marketform Group Limited	Ownership	100.000	American Financial Group, Inc.	
			06-1356481				Great American Financial Resources, Inc.	DE	UIP	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	1
			31-1475936				AAG Holding Company, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	63312	13-1935920				Great American Life Insurance Company	OH	IA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Life Insurance Company	Ownership	62.500	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	93661	31-1021738				Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			27-4078277				Bay Bridge Marina Hemingway's Restaurant, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			27-0513333				Bay Bridge Marina Management, LLC	MD	NIA	Great American Life Insurance Company	Ownership	85.000	American Financial Group, Inc.	
			20-1246122				Brothers Management, LLC	FL	NIA	Great American Life Insurance Company	Ownership	99.000	American Financial Group, Inc.	
			45-3988240				FT Liquidation, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-4604276				GALIC - Bay Bridge Marina, LLC	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			31-1391777				GALIC Brothers, Inc.	OH	NIA	Great American Life Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Life Insurance Company	Ownership	65.000	American Financial Group, Inc.	2
			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	67083	45-0252531				Manhattan National Life Insurance Company	IL	IA	Manhattan National Holding Corporation	Ownership	100.000	American Financial Group, Inc.	
			52-2179330				Skipjack Marina Corp.	MD	NIA	Great American Life Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2180806				United Teacher Associates, Ltd.	TX	NIA	AAG Holding Company, Inc.	Ownership	100.000	American Financial Group, Inc.	1
0084	American Financial Group, Inc.	63479	58-0869673				United Teacher Associates Insurance Company	TX	IA	United Teacher Associates, Ltd.	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			31-1422717				AAG Insurance Agency, Inc.	KY	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			34-1017531				Ceres Group, Inc.	DE	UIP	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			47-0717079				Continental General Corporation	NE	UDP	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	71404	47-0463747				Continental General Insurance Company	OH		Continental General Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1947042				QQAgency of Texas, Inc.	TX	NIA	Ceres Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1395344				Great American Advisors, Inc.	OH	NIA	Great American Financial Resources, Inc.	Ownership	100.000	American Financial Group, Inc.	
			42-1575938				Great American Holding, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			27-3062314				Agricultural Services, LLC	OH	NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-4110027				United States Commodities Producers LLC	MT	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Commodities Producers, LLC	Ownership	1.000	American Financial Group, Inc.	2
			27-2354685				United States Livestock Producers, LLC	NV	NIA	Agricultural Services, LLC	Ownership	75.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	14084	27-4395897				Livestock Market Enhancement Risk Retention Group	NV	IA	United States Livestock Producers, LLC	Ownership	99.000	American Financial Group, Inc.	2
0084	American Financial Group, Inc.	35351	31-0912199				American Empire Surplus Lines Insurance Company	DE	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37990	31-0973761				American Empire Insurance Company	OH	IA	American Empire Surplus Lines Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1671722				American Empire Underwriters, Inc.	TX	NIA	American Empire Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Australia Pty Ltd.		NIA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
							Great American International Insurance Limited		IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	73-0556513				Mid-Continent Casualty Company	OH	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	15380	73-1406844				Mid-Continent Assurance Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	13794	38-3803661				Mid-Continent Excess and Surplus Insurance Company	DE	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			30-0571535				Mid-Continent Specialty Insurance Services, Inc.	OK	NIA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	23426	73-0773259				Oklahoma Surety Company	OH	IA	Mid-Continent Casualty Company	Ownership	100.000	American Financial Group, Inc.	
			98-0627464				Premier International Insurance Company		IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	31-0501234				Great American Insurance Company	OH	IA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			45-2969767				Aerielle IP Holdings, LLC	OH	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			26-4391696				Aerielle, LLC	DE	NIA	Great American Insurance Company	Ownership	37.500	American Financial Group, Inc.	2
			31-1463075				American Signature Underwriters, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-2840291				Brothers Property Corporation	OH	NIA	Great American Insurance Company	Ownership	80.000	American Financial Group, Inc.	
			20-5173494				Brothers Le Pavillon, LLC	DE	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-5173589				Brothers Le Pavillon (SPE), LLC	DE	NIA	Brothers Le Pavillon, LLC	Ownership	100.000	American Financial Group, Inc.	
			25-1754638				Brothers Pennsylvanian Corporation	PA	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			59-2840294				Brothers Property Management Corporation	OH	NIA	Brothers Property Corporation	Ownership	100.000	American Financial Group, Inc.	
			20-4498054				Crescent Centre Apartments	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	1
			31-1277904				Crop Managers Insurance Agency, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0589001				Dempsey & Siders Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1341668				Eden Park Insurance Brokers, Inc.	CA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							El Aguila, Compañia de Seguros, S.A. de C.V.		IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
							Financiadora de Primas Condor, S.A. de C.V.		NIA	El Aguila, Compañia de Seguros, S.A. de C.V.	Ownership	99.000	American Financial Group, Inc.	
			39-1404033				Farmers Crop Insurance Alliance, Inc.	KS	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			13-3628555				FCIA Management Company, Inc.	NY	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Foreign Credit Insurance Association	NY	OTH	Great American Insurance Company	Management		American Financial Group, Inc.	3
			31-1753938				GAI Warranty Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1765544				GAI Warranty Company of Florida	FL	NIA	GAI Warranty Company	Ownership	100.000	American Financial Group, Inc.	
							GAI Warranty Company of Canada Inc.		NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			45-5565693				GALIC - Sorrento, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			45-1144095				GALIC Pointe, LLC	FL	NIA	Great American Insurance Company	Ownership	35.000	American Financial Group, Inc.	2
			61-1329718				Global Premier Finance Company	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			74-2693636				Great American Agency of Texas, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26832	95-1542353				Great American Alliance Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	26344	15-6020948				Great American Assurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	39896	61-0983091				Great American Casualty Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1228726				Great American Claims Services, Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10646	36-4079497				Great American Contemporary Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	37532	31-0954439				Great American E & S Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41858	31-1036473				Great American Fidelity Insurance Company	DE	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-1652643				Great American Insurance Agency, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	22136	13-5539046				Great American Insurance Company of New York	NY	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38024	31-0974853				Great American Lloyd's Insurance Company	TX	IA	Great American Insurance Company	Other		American Financial Group, Inc.	4
			31-1073664				Great American Lloyd's, Inc.	TX	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0856644				Great American Management Services, Inc.	OH	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	38580	31-1288778				Great American Protection Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			31-0918893				Great American Re Inc.	DE	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	31135	31-1209419				Great American Security Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	33723	31-1237970				Great American Spirit Insurance Company	OH	IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Insurance (GB) Limited		IA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			59-1263251				Key Largo Group, Inc.	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			34-1607394		0001301106	NASDAQ	National Interstate Corporation	OH	NIA	Great American Insurance Company	Ownership	51.700	American Financial Group, Inc.	
			34-1899058				American Highways Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			31-1548235				Explorer RV Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			98-0191335				Hudson Indemnity, Ltd	CYM	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			66-0660039				Hudson Management Group, Ltd	VI	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			34-1607396				National Interstate Insurance Agency, Inc.	OH	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			36-4670968				Commercial For Hire Transportation Purchasing Group	SC	NIA	National Interstate Insurance Agency, Inc.	Management		American Financial Group, Inc.	5
0084	American Financial Group, Inc.	32620	34-1607395				National Interstate Insurance Company	OH	IA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0084	American Financial Group, Inc.	11051	99-0345306				National Interstate Insurance Company of Hawaii, Inc.	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	41106	95-3623282				Triumphe Casualty Company	OH	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			43-1254631				TransProtection Service Company	MO	NIA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	21172	86-0114294				Vanliner Insurance Company	MO	IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
							Vanliner Reinsurance Limited		IA	National Interstate Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			20-5546054				Safety Claims and Litigation Services, LLC	MT	NIA	National Interstate Corporation	Ownership	100.000	American Financial Group, Inc.	
			27-2226948				Pinecrest Place LLC	FL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			871850814				PLLS Canada Insurance Brokers Inc.		NIA	Great American Insurance Company	Ownership	49.000	American Financial Group, Inc.	
			31-1293064				Professional Risk Brokers, Inc.	IL	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			72-1331800				Strategic Comp Holdings, L.L.C.	LA	NIA	Great American Insurance Company	Ownership	100.000	American Financial Group, Inc.	
			36-4517754				Strategic Comp Services, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			32-0050970				Strategic Comp, L.L.C.	LA	NIA	Strategic Comp Holdings, L.L.C.	Ownership	100.000	American Financial Group, Inc.	
			31-0686194				One East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0883227				Pioneer Carpet Mills, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-1119320				TEJ Holdings, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	
			31-0728327				Three East Fourth, Inc.	OH	NIA	American Financial Group, Inc.	Ownership	100.000	American Financial Group, Inc.	

Asterisk	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.

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.

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

Explanations:

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

Bar Code:

* 7 1 4 0 4 2 0 1 3 4 9 0 0 0 0 0 3 *

* 7 1 4 0 4 2 0 1 3 4 4 7 0 0 0 0 3 *

* 7 1 4 0 4 2 0 1 3 3 6 5 0 0 0 0 3 *

* 7 1 4 0 4 2 0 1 3 4 4 8 0 0 0 0 3 *

* 7 1 4 0 4 2 0 1 3 4 4 5 0 0 0 0 3 *

* 7 1 4 0 4 2 0 1 3 4 4 9 0 0 0 0 3 *

* 7 1 4 0 4 2 0 1 3 4 4 6 0 0 0 0 3 *

Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Interest on agent balances		21,989	7,473
08.397. Summary of remaining write-ins for Line 8.3	0	21,989	7,473

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	3,395,209	3,747,390
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	(69,250)	
7. Deduct amounts received on disposals	93,193	352,181
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,232,766	3,395,209
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	3,232,766	3,395,209
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,232,766	3,395,209

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,001,451	3,614,572
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	33	40
5. Unrealized valuation increase (decrease)		(607,965)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	4,211	5,196
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized	670,935	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,326,337	3,001,451
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,326,337	3,001,451

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	201,070,475	205,291,571
2. Cost of bonds and stocks acquired	27,681,133	30,628,617
3. Accrual of discount	1,070,306	1,602,443
4. Unrealized valuation increase (decrease)	23,418	183,464
5. Total gain (loss) on disposals	887,596	2,186,508
6. Deduct consideration for bonds and stocks disposed of	17,756,577	38,404,561
7. Deduct amortization of premium	838,419	339,882
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	240,256	77,686
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	211,897,672	201,070,475
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	211,897,672	201,070,475

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 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	164,478,897	22,866,797	25,417,769	(914,916)	165,189,933	164,478,897	161,013,009	163,690,801
2. Class 2 (a)	38,525,995	983,965	779,012	1,014,267	38,510,219	38,525,995	39,745,217	41,374,758
3. Class 3 (a)	991,948	3,779,915	119,738	24,278	991,517	991,948	4,676,404	1,486,914
4. Class 4 (a)	3,241,193	968,533	20,625	806	2,213,572	3,241,193	4,189,907	1,310,262
5. Class 5 (a)	370,000				370,000	370,000	370,000	
6. Class 6 (a)	12,844		3,140	(51)	14,023	12,844	9,653	15,189
7. Total Bonds	207,620,878	28,599,210	26,340,283	124,385	207,289,264	207,620,878	210,004,190	207,877,923
PREFERRED STOCK								
8. Class 1								
9. Class 2								1,002,279
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	0	0	0	0	0	0	0	1,002,279
15. Total Bonds and Preferred Stock	207,620,878	28,599,210	26,340,283	124,385	207,289,264	207,620,878	210,004,190	208,880,202

(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 $.....2,791,276; 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	2,791,276	XXX	2,791,276	1,158	

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	11,011,438	7,703,928
2. Cost of short-term investments acquired	46,747,628	74,572,580
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	54,967,790	71,265,070
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)	2,791,276	11,011,438
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,791,276	11,011,438

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3				Actual Cost at Time	Additional Investment Made After	Value of Land and
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	of Acquisition	Acquisition	Buildings

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
2005-03-1104	Lenexa	KS		09/26/2005	08/30/2013	884					0		884	884			0
2005-03-1106	Charlotte	NC		10/03/2005	09/13/2013	585					0		585	585			0
2005-03-1108	Albuquerque	NM		10/28/2005	09/06/2013	990					0		990	990			0
2005-03-1109	Albuquerque	NM		11/04/2005	09/05/2013	1,649					0		1,649	1,649			0
2005-03-1110	Albuquerque	NM		11/04/2005	09/05/2013	1,064					0		1,064	1,064			0
2005-03-1111	Concord	NC		09/26/2005	09/13/2013	1,016					0		1,016	1,016			0
2005-03-1113	Bakersfield	CA		11/17/2005	09/10/2013	1,156					0		1,156	1,156			0
2005-03-1115	Naples	FL		11/02/2005	08/30/2013	1,758					0		1,758	1,758			0
2005-03-1116	Escondido	CA		11/30/2005	09/04/2013	1,174					0		1,174	1,174			0
2005-03-1117	Naples	FL		12/05/2005	09/04/2013	764					0		764	764			0
2005-04-1118	Kansas City	MO		12/05/2005	08/27/2013	2,026					0		2,026	2,026			0
2005-04-1120	Prattville	AL		12/21/2005	09/10/2013	3,400					0		3,400	3,400			0
2005-04-1121	Shakopee	MN		02/09/2006	09/10/2013	2,582					0		2,582	2,582			0
2005-04-1122	Minneapolis	MN		01/18/2006	09/04/2013	2,754					0		2,754	2,754			0
2005-04-1123	Pocatello	ID		02/01/2006	09/09/2013	2,062					0		2,062	2,062			0
2005-04-1124	Tulsa	OK		02/28/2006	09/05/2013	1,410					0		1,410	1,410			0
2005-04-1125	Tulsa	OK		03/17/2006	09/05/2013	959					0		959	959			0
2005-04-1126	Columbus	OH		03/02/2006	09/04/2013	1,517					0		1,517	1,517			0
2005-04-1127	Quicy	MA		03/16/2006	09/04/2013	2,834					0		2,834	2,834			0
2005-04-1128	Columbus	OH		03/06/2006	08/31/2013						0					(69,250)	(69,250)
0299999. Total - Mortgages With Partial Repayments						30,585	0	0	0	0	0	0	30,585	30,585	0	(69,250)	(69,250)
0599999. Total Mortgages						30,585	0	0	0	0	0	0	30,585	30,585	0	(69,250)	(69,250)

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions									
546415 E7 1	LA ST A 4.00 08/01/2029		08/21/2013	CITIGROUP		480,500	500,000	1,389	1FE
546415 E8 9	LA ST A 4.00 08/01/2030		08/22/2013	RAYMOND JAMES & ASSOCIATES		470,585	500,000	1,444	1FE
57582P R4 4	MASSACHUSETTS ST E 4.00 08/01/2032		08/21/2013	BANC OF AMERICA SECURITIES		464,130	500,000	1,056	1FE
677521 SX 5	OH ST SER A 4.00 02/01/2031		08/20/2013	WILLIAM BLAIR & COMPANY		471,500	500,000	1,222	1FE
882721 VP 5	TEXAS ST TRN MOBILITY 4.50 04/01/2033		08/20/2013	WILLIAM BLAIR & COMPANY		496,250	500,000	8,875	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,382,965	2,500,000	13,986	XXX
Bonds - U.S. Special Revenue and Special Assessment									
213248 BB 2	COOK CO IL SALE TAX 5.354 11/15/2035		07/12/2013	RAYMOND JAMES & ASSOCIATES		750,000	750,000		1FE
38611T AJ 6	GRAND PARKWAY TX TOLL 0/5.30 10/1/2032		07/17/2013	GOLDMAN SACHS		587,530	1,000,000		1FE
38611T AV 9	GRAND PARKWAY TX E 5.184 10/01/2042		07/17/2013	GOLDMAN SACHS		500,000	500,000		1FE
79768H AK 4	SAN FRAN CITY PUC BABS 5.75 10/01/2035		08/19/2013	BARCLAYS CAPITAL		256,640	250,000	5,630	1FE
91476P FW 3	UNIV OK REV A 5.526 07/01/2033		08/23/2013	BARCLAYS CAPITAL		500,000	500,000		1FE
927781 L4 4	VA ST CLG BLDG AUTH B 4.00 02/01/2027		08/20/2013	WELLS FARGO BROKERAGE SERVICES		487,500	500,000	1,222	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					3,081,670	3,500,000	6,852	XXX
Bonds - Industrial and Miscellaneous									
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		09/13/2013	RBS SECURITIES/GREENWICH		819,504	990,338	2,689	1Z
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		09/18/2013	RBS SECURITIES/GREENWICH		284,955	392,365	1,439	1AM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		07/25/2013	JEFFERIES & CO.		2,770,250	3,388,685	16,379	3FM
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023	R	08/01/2013	CS FIRST BOSTON		1,000,000	1,000,000		2FE
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		06/30/2013	Capitalized Interest		4,569	4,569		4Z
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		09/30/2013	Capitalized Interest		4,608	4,608		4Z
29265W AA 6	ENEL SPA 8.75 09/24/2073	R	09/17/2013	JP MORGAN SECURITIES INC		495,915	500,000		3FE
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		09/03/2013	RBS SECURITIES/GREENWICH		959,357	1,114,317	929	4AM
449786 AY 8	ING BANK NV 5.80 09/25/2023	R	09/16/2013	DEUTSCHE BANK		497,715	500,000		2FE
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/06/2013	RBS SECURITIES/GREENWICH		644,210	722,817	118	1Z
3899999.	Total - Bonds - Industrial & Miscellaneous					7,481,082	8,617,697	21,553	XXX
8399997.	Total - Bonds - Part 3					12,945,717	14,617,697	42,391	XXX
8399999.	Total - Bonds					12,945,717	14,617,697	42,391	XXX
Common Stocks - Industrial and Miscellaneous									
02503X 10 5	AMERICAN CAPITAL AGENCG CORP		05/29/2013	PRIOR PERIOD ADJUSTMENT		13	XXX		L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		07/08/2013	INTERSTATE GROUP	1,000.000	4,805	XXX		L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		08/27/2013	INTERSTATE GROUP	2,952.000	13,297	XXX		L
037347 10 1	ANWORTH MORTGAGE ASSET CORP		09/03/2013	INTERSTATE GROUP	300.000	1,330	XXX		L
12673A 10 8	CYS INVESTMENTS INC		07/05/2013	INTERSTATE GROUP	13,000.000	107,036	XXX		L
12673A 10 8	CYS INVESTMENTS INC		08/01/2013	INTERSTATE GROUP	4,000.000	31,936	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					158,417	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					158,417	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799999.	Total - Common Stocks					158,417	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					158,417	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					13,104,135	XXX	42,391	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3128GL WV 0	FGCI E84260 PT 6.0 7/01/2016		07/15/2013	MBS Paydown 0.00651077		1,606	1,606	1,595	1,511		(11)		(11)		1,606			0	56	07/01/2016	1
3128GL WV 0	FGCI E84260 PT 6.0 7/01/2016		08/15/2013	MBS Paydown 0.00618304		819	819	814	771		(7)		(7)		819			0	33	07/01/2016	1
3128GL WV 0	FGCI E84260 PT 6.0 7/01/2016		09/15/2013	MBS Paydown 0.00595562		569	569	565	535		(6)		(6)		569			0	26	07/01/2016	1
31298W FC 4	FGLMC C59163 PT 7.0 10/01/2031		07/15/2013	MBS Paydown 0.06804042		14,656	14,656	14,991	27,943		(347)		(347)		14,656			0	598	10/01/2031	1
31298W FC 4	FGLMC C59163 PT 7.0 10/01/2031		08/15/2013	MBS Paydown 0.06784372		501	501	512	955		(2)		(2)		501			0	23	10/01/2031	1
31298W FC 4	FGLMC C59163 PT 7.0 10/01/2031		09/15/2013	MBS Paydown 0.06764618		503	503	514	959		(2)		(2)		503			0	26	10/01/2031	1
31341H QU 2	FHLMC PL 256767 9 06/01/10		08/15/2009	MBS Paydown 0.0				734					0					0		06/01/2010	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		07/25/2013	MBS Paydown 0.01493855		70	70	72	71		(0)		(0)		70			0	3	01/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		08/25/2013	MBS Paydown 0.01292592		4,025	4,025	4,118	4,085		(88)		(88)		4,025			0	188	01/01/2032	1
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		09/25/2013	MBS Paydown 0.01289436		63	63	65	64		(0)		(0)		63			0	3	01/01/2032	1
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		07/25/2013	MBS Paydown 0.01732921		140	140	146	144		(0)		(0)		140			0	5	12/01/2031	1
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		08/25/2013	MBS Paydown 0.0162726		3,198	3,198	3,334	3,284		(112)		(112)		3,198			0	139	12/01/2031	1
31389C FZ 7	FNCL 621284 PT 6.50 12/01/2031		09/25/2013	MBS Paydown 0.01548092		2,396	2,396	2,498	2,461		(82)		(82)		2,396			0	117	12/01/2031	1
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		07/25/2013	MBS Paydown 0.01623733		11,836	11,836	11,731	11,739		14		14		11,836			0	414	01/01/2032	1
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		08/25/2013	MBS Paydown 0.01595355		1,423	1,423	1,410	1,411		2		2		1,423			0	57	01/01/2032	1
31389N N7 6	FNCL 630514 PT 6.0 1/1/2032		09/25/2013	MBS Paydown 0.01588959		321	321	318	318		0		0		321			0	14	01/01/2032	1
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		07/15/2013	MBS Paydown 0.03275334		181	181	190	185		(0)		(0)		181			0	8	05/15/2023	1
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		08/15/2013	MBS Paydown 0.03257168		183	183	191	186		(0)		(0)		183			0	10	05/15/2023	1
36203R TF 6	GNSF 357050 PT 8.0 5/15/2023		09/15/2013	MBS Paydown 0.03238873		184	184	192	188		(1)		(1)		184			0	11	05/15/2023	1
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		07/15/2013	MBS Paydown 0.00617447		163	163	168	163		(3)		(3)		163			0	7	01/15/2024	1
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		08/15/2013	MBS Paydown 0.00600689		164	164	169	164		(3)		(3)		164			0	8	01/15/2024	1
36204C J6 9	GNSF 365785 PT 7.0 1/15/2024		09/15/2013	MBS Paydown 0.00583826		165	165	170	165		(3)		(3)		165			0	9	01/15/2024	1
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		07/15/2013	MBS Paydown 0.03160979		262	262	265	262		(0)		(0)		262			0	10	12/15/2023	1
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		08/15/2013	MBS Paydown 0.03136743		238	238	240	238		(0)		(0)		238			0	10	12/15/2023	1
36204H EF 3	GNSF 370134 PT 6.50 12/15/2023		09/15/2013	MBS Paydown 0.03109743		265	265	268	265		(0)		(0)		265			0	13	12/15/2023	1
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		07/15/2013	MBS Paydown 0.00648453		36	36	37	37				0		36			0	1	02/15/2024	1
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		08/15/2013	MBS Paydown 0.00644575		40	40	41	40		(0)		(0)		40			0	2	02/15/2024	1
36205C FH 8	GNSF 386368 PT 7.00 2/15/2024		09/15/2013	MBS Paydown 0.00640621		40	40	41	41		(0)		(0)		40			0	2	02/15/2024	1
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		07/15/2013	MBS Paydown 0.02720248		8,127	8,127	8,410	8,226		(16)		(16)		8,127			0	356	05/15/2024	1
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		08/15/2013	MBS Paydown 0.02703323		346	346	358	351		(2)		(2)		346			0	17	05/15/2024	1
36205C KY 5	GNSF 386511 PT 7.50 5/15/2024		09/15/2013	MBS Paydown 0.02685419		366	366	379	371		(2)		(2)		366			0	21	05/15/2024	1
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		07/15/2013	MBS Paydown 0.01381633		65	65	68	65		1		1		65			0	3	10/15/2024	1
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		08/15/2013	MBS Paydown 0.01375238		65	65	68	66		1		1		65			0	3	10/15/2024	1
36205F YX 5	GNSF 389626 PT 8.00 10/15/2024		09/15/2013	MBS Paydown 0.01368799		66	66	69	66		1		1		66			0	4	10/15/2024	1
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		07/15/2013	MBS Paydown 0.00693563		63	63	66	64		(0)		(0)		63			0	3	08/15/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		08/15/2013	MBS Paydown 0.00687084		63	63	66	65		(0)		(0)		63			0	3	08/15/2024	1
36205P 5J 6	GNSF 396949 PT 8.0 8/15/2024		09/15/2013	MBS Paydown 0.00680558		64	64	67	65		(0)		(0)		64			0	4	08/15/2024	1
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		07/15/2013	MBS Paydown 0.02084389		150	150	156	152		(0)		(0)		150			0	7	11/15/2024	1
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		08/15/2013	MBS Paydown 0.02070798		139	139	145	141		(0)		(0)		139			0	7	11/15/2024	1
36206A HZ 9	GNSF 405348 PT 8.00 11/15/2024		09/15/2013	MBS Paydown 0.0205711		140	140	146	142		(0)		(0)		140			0	8	11/15/2024	1
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		07/15/2013	MBS Paydown 0.01703364		109	109	112	111		(0)		(0)		109			0	4	07/15/2028	1
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		08/15/2013	MBS Paydown 0.01697669		113	113	116	114		(0)		(0)		113			0	5	07/15/2028	1
36209C 6Y 7	GNSF 468087 PT 7.0 7/15/2028		09/15/2013	MBS Paydown 0.01490855		4,095	4,095	4,197	4,143		(79)		(79)		4,095			0	215	07/15/2028	1
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		07/15/2013	MBS Paydown 0.00780314		21	21	21	21		0		0		21			0	1	07/15/2029	1
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		08/15/2013	MBS Paydown 0.00778167		21	21	21	21		0		0		21			0	1	07/15/2029	1
36209U AE 6	GNSF 481605 PT 7.0 7/15/2029		09/15/2013	MBS Paydown 0.00776006		22	22	21	21		0		0		22			0	1	07/15/2029	1
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		07/15/2013	MBS Paydown 0.02205745		407	407	418	410		(1)		(1)		407			0	17	03/15/2023	1
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		08/15/2013	MBS Paydown 0.02184845		410	410	421	413		(1)		(1)		410			0	19	03/15/2023	1
36224T NQ 9	GNSF 337999 PT 7.0 3/15/2023		09/15/2013	MBS Paydown 0.02163824		412	412	423	415		(1)		(1)		412			0	22	03/15/2023	1
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		07/15/2013	MBS Paydown 0.04823547		3,746	3,746	3,814	6,998		(126)		(126)		3,746			0	131	10/15/2031	1
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		08/15/2013	MBS Paydown 0.04651837		3,600	3,600	3,666	6,726		(121)		(121)		3,600			0	144	10/15/2031	1
36225B PV 4	GNSF 781336 PT 6.00 10/15/2031		09/15/2013	MBS Paydown 0.04572184		1,670	1,670	1,701	3,120		(52)		(52)		1,670			0	75	10/15/2031	1
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		07/15/2013	MBS Paydown 0.18304753		218	218	212	213		4		4		218			0	10	12/15/2028	1
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		08/15/2013	MBS Paydown 0.1792041		373	373	362	364		8		8		373			0	19	12/15/2028	1
36241K BU 1	GNSF 781851 PT 7.50 12/15/2028		09/15/2013	MBS Paydown 0.17743928		171	171	166	167		3		3		171			0	10	12/15/2028	1
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042		07/15/2013	Sinking Fund Redemption 100.0		6,552	6,552	6,552	6,552				0		6,552			0	303	01/15/2042	1FE
0599999.	Total - Bonds - U.S. Government					75,642	75,642	77,610	97,768	0	(1,036)	0	(1,036)	0	75,642	0	0	0	3,207	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20		07/15/2013	MBS Paydown 0.01578726		253	253	261	247		(0)		(0)		253			0	27	03/15/2020	1
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20		08/15/2013	MBS Paydown 0.0133313		2,456	2,456	2,538	2,407		(0)		(0)		2,456			0	160	03/15/2020	1
31340Y FN 4	FHR 19 F PAC 8.50 3/15/20		09/15/2013	MBS Paydown 0.0128949		436	436	451	428		(1)		(1)		436			0	28	03/15/2020	1
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017		07/25/2013	MBS Paydown 0.13712557		6,240	6,240	6,032	11,306		39		39		6,240			0	164	11/25/2017	1
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017		08/25/2013	MBS Paydown 0.13128304		5,667	5,667	5,479	10,268		36		36		5,667			0	170	11/25/2017	1
31392E 4T 4	FNR 2002-72 DB SEQ 4.50 11/25/2017		09/25/2013	MBS Paydown 0.12627724		4,856	4,856	4,694	8,798		30		30		4,856			0	164	11/25/2017	1
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018		07/15/2013	MBS Paydown 0.37896903		18,055	18,055	16,769	32,892		237		237		18,055			0	474	05/15/2018	1
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018		08/15/2013	MBS Paydown 0.36335745		20,295	20,295	18,849	36,973		298		298		20,295			0	609	05/15/2018	1
31393Q YC 0	FHR 2611 UH SEQ 4.50 5/15/2018		09/15/2013	MBS Paydown 0.35010027		17,234	17,234	16,006	31,397		243		243		17,234			0	582	05/15/2018	1
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018		07/15/2013	MBS Paydown 0.0964566		5,144	5,144	5,279	5,202		(50)		(50)		5,144			0	120	06/15/2018	1
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018		08/15/2013	MBS Paydown 0.09337303		4,009	4,009	4,114	4,054		(34)		(34)		4,009			0	107	06/15/2018	1
31393V MS 7	FHR 2628 AD NSJ ZX 4.0 6/15/2018		09/15/2013	MBS Paydown 0.08794115		7,061	7,061	7,247	7,141		(83)		(83)		7,061			0	212	06/15/2018	1
31394B 7J 7	FNR 2005-32 AE SEQ 5.0 4/25/2025		07/25/2013	MBS Paydown 0.9046939		43,391	43,391	41,574	78,429		1,069		1,069		43,391			0	1,266	04/25/2025	1

Statement as of September 30, 2013 of the **CONTINENTAL GENERAL INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	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 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.	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 Designation or Market Indicator (a)
31394B 7J 7	FNR 2005-32 AE SEQ 5.0 4/25/2025		08/25/2013	MBS Paydown 0.87019929		44,843	44,843	42,965	81,054		1,111		1,111		44,843			0	1,495	04/25/2025	1
31394B 7J 7	FNR 2005-32 AE SEQ 5.0 4/25/2025		09/25/2013	MBS Paydown 0.84238009		36,165	36,165	34,651	65,368		901		901		36,165			0	1,356	04/25/2025	1
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018		07/15/2013	MBS Paydown 0.59733712		31,223	31,223	27,383	56,117		764		764		31,223			0	729	08/15/2018	1
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018		08/15/2013	MBS Paydown 0.57618704		27,495	27,495	24,114	49,417		655		655		27,495			0	733	08/15/2018	1
31394H LY 5	FHR 2663 BC SEQ 4.0 8/15/2018		09/15/2013	MBS Paydown 0.55479492		27,810	27,810	24,390	49,983		695		695		27,810			0	834	08/15/2018	1
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023		07/15/2013	MBS Paydown 0.48077281		33,320	33,320	30,113	58,547		1,576		1,576		33,320			0	875	10/15/2023	1
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023		08/15/2013	MBS Paydown 0.46274822		29,200	29,200	26,389	51,308		1,384		1,384		29,200			0	876	10/15/2023	1
31394J YA 9	FHR 2697 LG SEQ 4.50 10/15/2023		09/15/2013	MBS Paydown 0.4482545		23,480	23,480	21,220	41,257		1,115		1,115		23,480			0	792	10/15/2023	1
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		07/15/2013	MBS Paydown 0.47138042		21,308	21,308	19,474	38,647		350		350		21,308			0	497	10/15/2018	1
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		08/15/2013	MBS Paydown 0.45246928		24,584	24,584	22,468	44,589		453		453		24,584			0	656	10/15/2018	1
31394K BC 7	FHR 2690 DK SEQ 4.0 10/15/2018		09/15/2013	MBS Paydown 0.43941844		16,966	16,966	15,505	30,771		263		263		16,966			0	509	10/15/2018	1
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		07/15/2013	MBS Paydown 0.4467733		32,660	32,660	30,705	59,678		427		427		32,660			0	953	05/15/2019	1
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		08/15/2013	MBS Paydown 0.42641804		26,462	26,462	24,878	48,353		334		334		26,462			0	882	05/15/2019	1
31394Y LP 7	FHR 2802 BC SEQ 5.0 5/15/2019		09/15/2013	MBS Paydown 0.41217514		18,516	18,516	17,408	33,834		202		202		18,516			0	694	05/15/2019	1
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		07/15/2013	MBS Paydown 0.16413615		68,135	68,135	70,137	126,511		(122)		(122)		68,135			0	2,186	07/15/2017	1
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		08/15/2013	MBS Paydown 0.11151513		68,407	68,407	70,417	127,016		(109)		(109)		68,407			0	2,508	07/15/2017	1
31395M RP 6	FHR 2933 BC PAC 5.50 7/15/2017		09/15/2013	MBS Paydown 0.05870862		68,648	68,648	70,665	127,464		(76)		(76)		68,648			0	2,832	07/15/2017	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					734,319	734,319	702,175	1,319,453	0	11,706	0	11,706	0	734,319	0	0	0	23,488	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	09/25/2013	MBS Paydown 0.311112351		203,424	203,424	192,490	197,676		21,899		21,899		203,424			0	1,208	03/25/2017	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		07/20/2013	MBS Paydown 0.954679787		1,970	1,970	1,970	1,970				0		1,970			0	63	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		08/20/2013	MBS Paydown 0.952709344		1,970	1,970	1,970	1,970				0		1,970			0	71	12/20/2040	1FE
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		09/20/2013	MBS Paydown 0.9507389		1,970	1,970	1,970	1,970				0		1,970			0	80	12/20/2040	1FE
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		07/25/2013	MBS Paydown 0.37769724		37,372	37,372	37,498	35,360		795		795		37,372			0	1,199	01/25/2034	1FM
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		08/25/2013	MBS Paydown 0.36512385		26,920	26,920	27,010	25,470		449		449		26,920			0	987	01/25/2034	1FM
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		09/25/2013	MBS Paydown 0.35324004		25,443	25,443	25,529	24,073		438		438		25,443			0	1,050	01/25/2034	1FM
07387B CJ 0	BSCMS 2005-TOP20 A3 SEQ CSTR 10/12/42		07/12/2013	MBS Paydown 0.508624065		130,474	130,474	110,088	123,205		5,988		5,988		130,474			0	4,759	10/12/2042	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		07/11/2013	MBS Paydown 0.09539016		110,536	110,536	107,461	110,314		861		861		110,536			0	12,615	02/11/2044	1FM
07388R AC 1	BSCMS 2007-PW15 A3 SEQ 5.309 02/44		09/11/2013	MBS Paydown 0.079122987		32,534	32,534	31,629	32,469		297		297		32,534			0	4,001	02/11/2044	1FM
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		07/18/2013	MBS Paydown 0.826736444		8,261	8,261	8,258	8,287		(0)		(0)		8,261			0	274	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		08/18/2013	MBS Paydown 0.818188716		8,548	8,548	8,545	8,574		(2)		(2)		8,548			0	321	10/18/2026	1FE
125634 AC 9	CLIF 2011-2A ABS 4.94 10/18/2026		09/18/2013	MBS Paydown 0.809605036		8,584	8,584	8,580	8,610		(3)		(3)		8,584			0	357	10/18/2026	1FE
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		07/25/2013	MBS Paydown 0.231434663		17,584	17,584	15,921	15,275		838		838		17,584			0	567	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		08/25/2013	MBS Paydown 0.226998918		17,743	17,743	16,066	15,414		869		869		17,743			0	654	05/25/2035	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		09/25/2013	MBS Paydown 0.221603957		21,580	21,580	19,540	18,747		1,450		1,450		21,580			0	795	05/25/2035	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		08/25/2013	MBS Paydown 1.061759496		88,254	88,254	72,148	99,016		14,767		14,767		88,254			0	448	04/25/2036	3FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		08/25/2013	Pass-Through Loss			32,866	26,868					0					0	167	04/25/2036	3FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		08/31/2013	Book Value Adjustment					2,770,250				0					0		04/25/2036	3FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		09/25/2013	MBS Paydown 1.050243107		31,484	31,484	25,738	28,974		4,502		4,502		31,484			0	160	04/25/2036	3FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		09/25/2013	Pass-Through Loss			3,958	3,236					0					0	20	04/25/2036	3FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		09/30/2013	Book Value Adjustment					2,770,250				0					0		04/25/2036	3FM
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		07/25/2013	MBS Paydown 0.493245355		4,635	4,635	4,573	3,813		(529)		(529)		4,635			0	149	08/25/2033	1FM
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		08/25/2013	MBS Paydown 0.489726941		3,518	3,518	3,471	2,895		(653)		(653)		3,518			0	129	08/25/2033	1FM
12669E UJ 3	CWHL 2003-29 M MEZ 5.50 8/25/2033		09/25/2013	MBS Paydown 0.486237956		3,489	3,489	3,442	2,870		(704)		(704)		3,489			0	144	08/25/2033	1FM
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		07/15/2013	MBS Paydown 0.963629424		1,256	1,256	1,256	1,256		0		0		1,256			0	48	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		08/15/2013	MBS Paydown 0.962368725		1,261	1,261		1,261		0		0		1,261			0	54	12/15/2038	1FE
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		09/15/2013	MBS Paydown 0.961101087		1,268	1,268	1,268	1,268		0		0		1,268			0	61	12/15/2038	1FE
172967 CQ 2	CITIGROUP INC 5.00 09/15/2014		09/10/2013	CITIGROUP		799,306	770,000	713,333	761,065		4,956		4,956		762,494		36,813	36,813	42,256	09/15/2014	2FE
172967 CT 6	CITIGROUP INC 5.85 12/11/2034		09/16/2013	Cash Tender 111.286		1,026,000	1,026,000	974,690	980,677		45,826		45,826		1,026,000			0	161,644	12/11/2034	1FE
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		07/25/2013	MBS Paydown 0.642357884		8,225	8,225		7,354		206		206		8,225			0	17	08/25/2036	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		09/25/2013	MBS Paydown 0.639703719		3,318	3,318	2,733	2,966		167		167		3,318			0	9	08/25/2036	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		07/25/2013	MBS Paydown 0.755137504		11,335	11,335	10,952	10,985		271		271		11,335			0	399	06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		08/25/2013	MBS Paydown 0.745267704		9,870	9,870	9,537	9,566		250		250		9,870			0	396	06/25/2037	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		09/25/2013	MBS Paydown 0.733418116		11,850	11,850	11,450	11,484		294		294		11,850			0	534	06/25/2037	1FM
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	07/18/2013	MBS Paydown 0.833333371		8,333	8,333	8,330	8,331		0		0		8,333			0	240	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	08/18/2013	MBS Paydown 0.825		8,333	8,333	8,330	8,331		0		0		8,333			0	274	11/18/2026	1FE
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	09/18/2013	MBS Paydown 0.8166667		8,333	8,333	8,330	8,331		0		0		8,333			0	309	11/18/2026	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	07/18/2013	MBS Paydown 0.91666667		8,333	8,333	8,330	8,330		0		0		8,333			0	185	09/18/2027	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	08/18/2013	MBS Paydown 0.90833333		8,333	8,333	8,330	8,330		0		0		8,333			0	212	09/18/2027	1FE
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	09/18/2013	MBS Paydown 0.9		8,333	8,333	8,330	8,330		0		0		8,333			0	238	09/18/2027	1FE
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		07/02/2013	MBS Paydown		5	5	5	5		(0)		(0)		5			0	0	12/01/2016	6*
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		08/02/2013	MBS Paydown		5	5	5	5		(0)		(0)		5			0	0	12/01/2016	6*
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		09/02/2013	MBS Paydown		5	5	5	5		(0)		(0)		5			0	0	12/01/2016	6*
36158F AB 6	GE GLOB INS 6.45 03/01/2019		07/08/2013	Cash Tender 118.136		1,535,768	1,300,000	1,212,523	1,260,268		42,540		42,540		1,300,000		235,768	235,768	71,505	03/01/2019	1FE
39121J AG 5	GREAT RIVER ENERGY 7.233 07/01/38		07/01/2013	Sinking Fund Redemption 100.0.		20,850	20,850	20,850	20,847		0		0		20,850			0	1,508	07/01/2038	1FE
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		07/27/2013	MBS Paydown 0.491403193		5,816	5,816	4,333	4,468		1,175		1,175		5,816			0	83	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		08/27/2013	MBS Paydown 0.484380006		7,023	7,023	5,232	5,395		1,463		1,463		7,023			0	115	07/27/2037	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		09/27/2013	MBS Paydown 0.47750464		6,875	6,875	5,122	5,281		1,434		1,434		6,875			0	126	07/27/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		07/26/2013	MBS Paydown 0.235811598		9,895	9,895	9,376	9,648		(107)		(107)		9,895			0	280	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		08/26/2013	MBS Paydown 0.235282531		529	529	501	516		(5)		(5)		529			0	17	05/26/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		09/26/2013	MBS Paydown 0.226229478		9,053	9,053	8,578	8,827		(83)		(83)		9,053			0	328	05/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		07/26/2013	MBS Paydown 0.406306476		9,073	9,073	8,370	8,600		67		67		9,073			0	140	03/26/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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)
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		07/31/2013	Book Value Adjustment					393,708				0					0		03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		08/26/2013	MBS Paydown 0.392658662		13,648	13,648	12,590	12,936		812		812		13,648			0	240	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		08/31/2013	Book Value Adjustment					393,708				0					0		03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		09/26/2013	MBS Paydown 0.38422307		8,436	8,436	7,782	7,995		262		262		8,436			0	166	03/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		09/30/2013	Book Value Adjustment					393,708				0					0		03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		07/26/2013	MBS Paydown 0.554915311		69,700	69,700	65,518	68,153		529		529		69,700			0	2,440	09/26/2036	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		08/26/2013	MBS Paydown 0.516098984		155,265	155,265	145,949	151,819		2,570		2,570		155,265			0	6,211	09/26/2036	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		09/26/2013	MBS Paydown 0.500123091		63,904	63,904	60,069	62,485		641		641		63,904			0	2,876	09/26/2036	1FM
50179A AH 0	LBUBS 2007-C1 AJ MEZ 5.484 02/15/2040		08/27/2013	CANTOR FITZGERALD & CO.		196,938	200,000	191,375	192,025		960		960		192,335		4,603	4,603	6,063	02/15/2040	1FM
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2013	Sinking Fund Redemption 100.0.		16,518	16,518	16,518	16,519		(0)		(0)		16,518			0	991	03/15/2025	2FE
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		09/25/2013	MBS Paydown 0.704222739		18,594	18,594	16,572	16,572		340		340		18,594			0	6	04/25/2037	1Z
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		07/26/2013	Pass-Through Loss			2,708	1,625			22		22					0	85	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		07/31/2013	Book Value Adjustment					495,260				0					0		01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		08/26/2013	Pass-Through Loss			19	11			0		0					0	1	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		08/31/2013	Book Value Adjustment					495,260				0					0		01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		09/26/2013	Pass-Through Loss			1,979	1,188			21		21					0	79	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		09/30/2013	Book Value Adjustment					495,260				0					0		01/26/2036	1FM
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019		07/25/2013	MBS Paydown 0.251167017		19,382	19,382	19,134	33,237		(129)		(129)		19,382			0	509	04/25/2019	1FM
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019		08/25/2013	MBS Paydown 0.241547011		18,759	18,759	18,519	32,168		(145)		(145)		18,759			0	563	04/25/2019	1FM
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019		09/25/2013	MBS Paydown 0.2322372		18,154	18,154	17,922	31,130		(160)		(160)		18,154			0	613	04/25/2019	1FM
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36		07/25/2013	MBS Paydown 0.678625598		20,469	20,469	20,367	36,709				0		20,469			0	687	01/25/2036	1FM
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36		08/25/2013	MBS Paydown 0.652114063		34,465	34,465	34,293	61,809				0		34,465			0	1,321	01/25/2036	1FM
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36		09/25/2013	MBS Paydown 0.646037435		7,900	7,900	7,860	14,167				0		7,900			0	341	01/25/2036	1FM
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019		07/20/2013	MBS Paydown 0.012158473		2,597	2,597	2,774	2,638	13			13		2,597			0	20	08/20/2019	6*
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019		08/20/2013	MBS Paydown 0.011856436		245	245	261	248	1			1		245			0	18	08/20/2019	6*
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019		09/20/2013	MBS Paydown 0.011505598		284	284	304	289	2			2		284			0	21	08/20/2019	6*
813084 A* 1	SEBRING 11.50 4/25/2018		06/30/2013	Paydown 100.0		10,313	10,313	9,656	9,669		24		24		10,313			0		04/25/2018	4Z
813084 A* 1	SEBRING 11.50 4/25/2018		09/30/2013	Paydown 100.0		10,313	10,313	9,656	9,669		64		64		10,313			0		04/25/2018	4Z
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		07/25/2013	MBS Paydown 0.41329505		15,200	15,200	13,447	13,391		151		151		15,200			0	45	10/25/2035	1FM
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		08/25/2013	MBS Paydown 0.39657199		25,085	25,085	22,192	22,099		1,390		1,390		25,085			0	85	10/25/2035	1FM
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035		09/25/2013	MBS Paydown 0.389972464		9,899	9,899	8,758	8,721		(17)		(17)		9,899			0	38	10/25/2035	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		07/25/2013	MBS Paydown 0.96467076		17,290	17,290	5,101	8,815		268		268		17,290			0	477	11/25/2036	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		08/25/2013	MBS Paydown 0.9505961		42,224	42,224	12,456	21,526		756		756		42,224			0	1,335	11/25/2036	1FM
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036		09/25/2013	MBS Paydown 0.9426664		23,789	23,789	7,018	12,128		571		571		23,789			0	849	11/25/2036	1FM
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		07/16/2013	MBS Paydown 0.853359816		3,635	3,635	3,635	3,633		(0)		(0)		3,635			0	141	11/16/2039	1FE
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		08/16/2013	MBS Paydown 0.84969229		3,668	3,668	3,668	3,665		(0)		(0)		3,668			0	163	11/16/2039	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		09/16/2013	MBS Paydown 0.84599936		3,693	3,693	3,693	3,691		(1)		(1)		3,693			0	184	11/16/2039	1FE
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		07/16/2013	MBS Paydown 0.901737231		3,383	3,383	3,383	3,383				0		3,383			0	102	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		08/16/2013	MBS Paydown 0.898333239		3,404	3,404	3,404	3,404				0		3,404			0	118	10/16/2040	1AM
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		09/16/2013	MBS Paydown 0.894904649		3,429	3,429	3,429	3,429				0		3,429			0	134	10/16/2040	1AM
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12/35		07/25/2013	MBS Paydown 0.726506872		18,342	18,342	17,667	32,992		227		227		18,342			0	588	12/25/2035	1FM
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12/35		08/25/2013	MBS Paydown 0.712129625		18,690	18,690	18,003	33,618		234		234		18,690			0	685	12/25/2035	1FM
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12/35		09/25/2013	MBS Paydown 0.69294287		24,943	24,943	24,025	44,864		323		323		24,943			0	1,029	12/25/2035	1FM
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03/36		07/25/2013	MBS Paydown 0.74783107		16,631	16,631	16,106	30,028		155		155		16,631			0	533	03/25/2036	1FM
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03/36		08/25/2013	MBS Paydown 0.7323765		20,091	20,091	19,458	36,276		193		193		20,091			0	736	03/25/2036	1FM
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03/36		09/25/2013	MBS Paydown 0.719641918		16,555	16,555	16,033	29,891		158		158		16,555			0	683	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		07/25/2013	MBS Paydown 0.234067943		1,976	1,976	1,751	1,730		16		16		1,976			0	30	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		08/25/2013	MBS Paydown 0.22454361		28,573	28,573	25,323	25,014		2,347		2,347		28,573			0	501	03/25/2036	1FM
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		09/25/2013	MBS Paydown 0.217429711		21,356	21,342	18,914	18,684		1,458		1,458		21,356			0	421	03/25/2036	1FM
3899999.	Total - Bonds - Industrial & Miscellaneous					5,322,616	5,102,121	4,711,506	13,257,301	16	163,764	0	163,780	0	5,045,432	0	277,184	277,184	343,317	XXX	XXX
8399997.	Total - Bonds - Part 4					6,132,577	5,912,082	5,491,290	14,674,523	16	174,435	0	174,450	0	5,855,393	0	277,184	277,184	370,012	XXX	XXX
8399999.	Total - Bonds					6,132,577	5,912,082	5,491,290	14,674,523	16	174,435	0	174,450	0	5,855,393	0	277,184	277,184	370,012	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
87611X 10 5	TARGA RESOURCES PARTNERS LP		07/24/2013	RAYMOND JAMES & ASSOCIATES	3,250.000	166,607	XXX	115,210	121,485	(6,275)			(6,275)		115,210		51,397	51,397	4,477	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					166,607	XXX	115,210	121,485	(6,275)	0	0	(6,275)	0	115,210	0	51,397	51,397	4,477	XXX	XXX
9799997	Total - Common Stocks - Part 4					166,607	XXX	115,210	121,485	(6,275)	0	0	(6,275)	0	115,210	0	51,397	51,397	4,477	XXX	XXX
9799999.	Total - Common Stocks					166,607	XXX	115,210	121,485	(6,275)	0	0	(6,275)	0	115,210	0	51,397	51,397	4,477	XXX	XXX
9899999.	Total - Preferred and Common Stocks					166,607	XXX	115,210	121,485	(6,275)	0	0	(6,275)	0	115,210	0	51,397	51,397	4,477	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					6,299,184	XXX	5,606,501	14,796,008	(6,259)	174,435	0	168,175	0	5,970,603	0	328,581	328,581	374,489	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-Sn 1
NONE

Sch. DB-Pt D-Sn 2
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of New York Mellon	New York, NY		0.010	4		15,399	23,977	5,921	XXX
JP Morgan Chase	Austin, TX					(127,606)	(128,505)	(127,318)	XXX
PNC Bank	Pittsburgh, PA					378,346	(1,359,708)	46,504	XXX
Wachovia Bank	Winston Salem, NC					125,290	125,290	125,290	XXX
Wachovia Bank	Columbia, SC					125,894	125,894	125,894	XXX
0199999. Total Open Depositories		XXX	XXX	4	0	517,323	(1,213,052)	176,291	XXX
0399999. Total Cash on Deposit		XXX	XXX	4	0	517,323	(1,213,052)	176,291	XXX
0599999. Total Cash		XXX	XXX	4	0	517,323	(1,213,052)	176,291	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