



# QUARTERLY STATEMENT

As of March 31, 2015  
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 Incorporated/Organized..... May 24, 1961	State of Domicile or Port of Entry Ohio Commenced Business..... July 11, 1961	Country of Domicile US
Statutory Home Office	11001 Lakeline Boulevard Suite 120..... Austin ..... TX ..... US ..... 78717 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	11001 Lakeline Boulevard Suite 120..... Austin ..... TX ..... US ..... 78717 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300 <i>(Area Code) (Telephone Number)</i>
Mail Address	301 East Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-357-3300 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Brian Patrick Sponaugle <i>(Name)</i> bsponaugle@gaig.com <i>(E-Mail Address)</i>	513-412-2931 <i>(Area Code) (Telephone Number) (Extension)</i> 513-412-1673 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Michael William Mazur	Sr. Vice President	2. Brian Patrick Sponaugle	Assistant Treasurer
3. Mark Francis Muething	Secretary		
<b>OTHER</b>			
Stephen Craig Lindner	President	Richard Lee Magoteaux	Chief Financial Officer
Christopher Patrick Miliano	Vice President	John Paul Gruber	Vice President
Michael Harrison Haney	Vice President	Roger Eugene Desjardins	Vice President
William Carey Ellis	Assistant Vice President	Patrick John Maloney	Assistant Vice President
Howard Kim Baird	Assistant Vice President	David D. Ramsey	Appointed Actuary

### DIRECTORS OR TRUSTEES

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

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) Michael William Mazur _____ 1. (Printed Name) Sr. Vice President _____ (Title)	_____ (Signature) Brian Patrick Sponaugle _____ 2. (Printed Name) Assistant Treasurer _____ (Title)	_____ (Signature) Mark Francis Muething _____ 3. (Printed Name) Secretary _____ (Title)
---	--	--

Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_ 2015

a. Is this an original filing? Yes [ X ] No [ ]  
b. If no: 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	209,303,782		209,303,782	201,888,034
2. Stocks:				
2.1 Preferred stocks.....	4,000,121		4,000,121	3,500,487
2.2 Common stocks.....	6,901,542		6,901,542	5,700,094
3. Mortgage loans on real estate:				
3.1 First liens.....	2,563,970		2,563,970	2,706,425
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 (\$.....213,752), cash equivalents (\$.....0) and short-term investments (\$.....2,712,832).....	2,926,583		2,926,583	12,305,194
6. Contract loans (including \$.....0 premium notes).....	2,793,097		2,793,097	2,809,555
7. Derivatives.....			0	
8. Other invested assets.....	2,222,732		2,222,732	2,335,436
9. Receivables for securities.....	33,742		33,742	
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).....	230,745,569	0	230,745,569	231,245,225
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	2,732,489		2,732,489	2,513,693
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	99,232	6,513	92,720	132,805
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,247,581	6,124	1,241,457	1,199,559
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....			0	
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	3,240,216		3,240,216	2,623,149
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	658,096		658,096	
18.2 Net deferred tax asset.....	31,208,584	28,049,422	3,159,162	3,462,178
19. Guaranty funds receivable or on deposit.....	1,231,882		1,231,882	1,231,882
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	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	529	529	0	5,441
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	271,164,178	28,062,588	243,101,591	242,413,932
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	271,164,178	28,062,588	243,101,591	242,413,932

**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. Miscellaneous receivable.....	529	529	0	5,441
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).....	529	529	0	5,441

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....65,481,404 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	65,481,404	66,093,953
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	146,341,116	144,540,057
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	750,019	740,918
4. Contract claims:		
4.1 Life.....	1,613,492	1,458,693
4.2 Accident and health.....	1,374,959	1,236,376
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 \$.....146,733 accident and health premiums.....	152,112	115,956
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.....		10,238
9.4 Interest Maintenance Reserve.....	753,308	754,134
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....		
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	129,207	129,699
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,880,898	2,001,386
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		1,374,169
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	118,560	99,156
17. Amounts withheld or retained by company as agent or trustee.....	3,028	
18. Amounts held for agents' account, including \$.....143,880 agents' credit balances.....	143,880	110,701
19. Remittances and items not allocated.....	1,785,942	209,081
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.....	1,057,645	931,286
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.....	478,360	388,180
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.....	32,418	202
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	766,025	719,609
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	222,862,372	220,913,797
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	222,862,372	220,913,797
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).....	8,403,791	9,664,706
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).....	16,042,661	17,303,576
38. Totals of Lines 29, 30 and 37.....	20,239,220	21,500,135
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	243,101,591	242,413,932

## DETAILS OF WRITE-INS

2501. Unclaimed property.....	766,025	719,609
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).....	766,025	719,609
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.....	2,004,898	3,904,505	14,330,841
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	3,341,442	4,712,828	15,163,477
4. Amortization of Interest Maintenance Reserve (IMR).....	825	15,864	68,021
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	1,631,797	1,900,556	7,030,833
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.....	1,342	0	14,616
9. Totals (Lines 1 to 8.3).....	6,980,304	10,533,753	36,607,788
10. Death benefits.....	1,330,498	1,473,041	4,751,532
11. Matured endowments (excluding guaranteed annual pure endowments).....	13,106		14,397
12. Annuity benefits.....	380,542	345,424	2,000,167
13. Disability benefits and benefits under accident and health contracts.....	2,513,851	1,915,943	8,846,489
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	861,134	527,575	4,033,145
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	830	252	104,346
18. Payments on supplementary contracts with life contingencies.....		57,920	
19. Increase in aggregate reserves for life and accident and health contracts.....	1,196,724	333,127	4,832,933
20. Totals (Lines 10 to 19).....	6,296,685	4,653,282	24,583,010
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	987,070	1,114,014	3,910,892
22. Commissions and expense allowances on reinsurance assumed.....	3,606	552	9,590
23. General insurance expenses.....	1,393,140	890,289	4,540,495
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	238,690	385,991	987,602
25. Increase in loading on deferred and uncollected premiums.....	9,023	137	(40,182)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	0	0	0
28. Totals (Lines 20 to 27).....	8,928,214	7,044,264	33,991,407
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(1,947,910)	3,489,489	2,616,381
30. Dividends to policyholders.....	4,157	3,982	15,283
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(1,952,067)	3,485,506	2,601,098
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(1,342,757)	(847,028)	(839,579)
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).....	(609,310)	4,332,534	3,440,677
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....17,772 (excluding taxes of \$.....0 transferred to the IMR).....	(53,268)	(272,218)	(1,496,503)
35. Net income (Line 33 plus Line 34).....	(662,578)	4,060,317	1,944,174
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	21,500,135	22,774,343	22,774,343
37. Net income (Line 35).....	(662,578)	4,060,317	1,944,174
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....47,215.....	87,684	(228,734)	(279,277)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(516,592)	(1,648,537)	(479,660)
41. Change in nonadmitted assets.....	259,153	(307,946)	(1,251,737)
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.....	(126,358)	(61,666)	148,082
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.....	(302,225)	(400,118)	(1,600,470)
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	0	0	244,681
54. Net change in capital and surplus (Lines 37 through 53).....	(1,260,915)	1,413,316	(1,274,208)
55. Capital and surplus as of statement date (Lines 36 + 54).....	20,239,220	24,187,659	21,500,135
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous income.....	1,342		14,616
08.302. ....			
08.303. ....			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	1,342	0	14,616
2701. ....			
2702. ....			
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	0	0
5301. Surplus adjustment - correction of an error.....			244,681
5302. ....			
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	0	244,681

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	2,029,085	3,885,650	14,847,715
2. Net investment income.....	3,217,054	4,896,209	15,618,975
3. Miscellaneous income.....	1,330,914	1,900,556	5,444,979
4. Total (Lines 1 through 3).....	6,577,053	10,682,416	35,911,668
5. Benefit and loss related payments.....	5,433,884	3,729,988	19,933,175
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	2,696,855	2,961,987	9,806,162
8. Dividends paid to policyholders.....	4,157	3,982	15,283
9. Federal and foreign income taxes paid (recovered) net of \$.....17,772 tax on capital gains (losses).....	707,280	(1,020,000)	(2,592,499)
10. Total (Lines 5 through 9).....	8,842,176	5,675,957	27,162,121
11. Net cash from operations (Line 4 minus Line 10).....	(2,265,123)	5,006,459	8,749,547
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	2,419,780	5,865,206	20,318,418
12.2 Stocks.....			
12.3 Mortgage loans.....	142,454	28,699	149,155
12.4 Real estate.....			
12.5 Other invested assets.....			109,056
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	32,216	17,393	73,898
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,594,450	5,911,298	20,650,527
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	9,817,953	11,511,385	16,868,857
13.2 Stocks.....	1,581,542	956,040	5,520,766
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	33,742	47,852	72,414
13.7 Total investments acquired (Lines 13.1 to 13.6).....	11,433,237	12,515,277	22,462,038
14. Net increase or (decrease) in contract loans and premium notes.....	(16,458)	18,909	(134,337)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(8,822,329)	(6,622,887)	(1,677,174)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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.....			(351,234)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	1,708,841	(332,441)	317,583
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	1,708,841	(332,441)	(33,651)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(9,378,612)	(1,948,869)	7,038,722
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	12,305,195	5,266,473	5,266,473
19.2 End of period (Line 18 plus Line 19.1).....	2,926,583	3,317,603	12,305,195
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Capitalized interest.....	2,832		18,100
20.0002 Exchange of debt securities.....			1,347,451
20.0003 Exchange of equity securities.....		297,351	297,351
20.0004 Securities acquired in paid in kind interest payment.....		4,508	

**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.....	2,459,456	2,784,643	9,672,720
3. Ordinary individual annuities.....	135,042	203,477	441,357
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....			
7. A&H - group.....	51,818	73,361	276,793
8. A&H - credit (group and individual).....			
9. A&H - other.....	18,611,500	22,542,864	82,466,335
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	21,257,816	25,604,345	92,857,205
12. Deposit-type contracts.....			
13. Total.....	21,257,816	25,604,345	92,857,205

**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, 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	March 31, 2015	December 31, 2014
(1) State basis	Ohio	\$ (662,578)	\$ 1,944,174
(2) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP		\$ (662,578)	\$ 1,944,174
Surplus			
(5) Statutory surplus state basis	Ohio	\$ 20,239,220	\$ 21,500,135
(6) State prescribed practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP		\$ 20,239,220	\$ 21,500,135

B & C – No significant Change.

## 2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS – No significant change.

## 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 ("OTTI") 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 an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 115,456
2. 12 Months or Longer	57,177

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

1. Less than 12 Months	\$ 3,416,692
2. 12 Months or Longer	931,891

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2015. The Company has the intent to hold such securities until they recover in value or mature.

E. Repurchase Agreements and/or Securities Lending Transactions- Not applicable.

F, G & H – No significant change.

I. Working Capital Finance Investments – Not applicable.

J. Offsetting and Netting of Assets and Liabilities – Not applicable.

K. Structured Notes – Not applicable.

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

## 7. INVESTMENT INCOME – No significant change.

## 8. DERIVATIVE INSTRUMENTS – No significant change.

## 9. INCOME TAXES – No significant change.

**NOTES TO FINANCIAL STATEMENTS**

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES – On April 14, 2015, the parents of United Teacher Associates Insurance Company (“UTA”) and Continental General Insurance Company (“CGIC”) reached an agreement to sell UTA and CGIC to HC2 Holdings, Inc. The transaction is expected to close in the third quarter of 2015, subject to customary conditions, including receipt of required regulatory approvals.
11. DEBT – Not applicable.
12. RETIREMENT PLANS DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS
- A. The Company does not participate in a defined benefit plan.
13. CAPITAL AND SURPLUS, SHAREHOLDERS’ DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS – No significant change.
14. CONTINGENCIES – No significant change.
15. LEASES – No significant change.
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	-	-	-	-
Commerical MBS	-	-	-	-
All other bonds	-	-	-	-
Total bonds	-	-	-	-
Non-affiliated preferred stock	-	-	-	-
Non-affiliated common stock	5,915,261	966,274	20,006	6,901,542
Equity index call options	-	-	-	-
Variable annuity assets (separate accounts) (a)	-	-	-	-
Total assets accounted for at fair value	<u>\$ 5,915,261</u>	<u>\$ 966,274</u>	<u>\$ 20,006</u>	<u>\$ 6,901,542</u>

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

	Beginning Balance at 12/31/2014	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 3/31/2015
States, municipalities and political subdivisions	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Residential MBS	-	-	-	-	-	-	-	-	-	-
All other bonds	-	-	-	-	-	-	-	-	-	-
Non-affiliated preferred stock	-	-	-	-	-	-	-	-	-	-
Non-affiliated common stock	1,026,428	-	(966,274)	(14,994)	(25,154)	-	-	-	-	20,006
Total	<u>\$ 1,026,428</u>	<u>\$ -</u>	<u>\$ (966,274)</u>	<u>\$ (14,994)</u>	<u>\$ (25,154)</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 20,006</u>

## (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.

**NOTES TO FINANCIAL STATEMENTS**

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
<b>Assets</b>						
<b>Bonds:</b>						
U.S. Government and government agencies	\$ 8,261,718	\$ 7,909,802	\$ 1,760,548	\$ 6,501,170	\$ -	\$ -
States, municipalities and political subdivisions	55,330,164	50,496,011	-	55,330,164	-	-
Foreign government	1,768,431	1,493,199	-	1,768,431	-	-
Residential MBS	42,941,784	38,119,554	-	38,026,219	4,915,565	-
Commercial MBS	20,692,939	19,089,484	-	20,251,064	441,875	-
Asset backed securities	5,850,539	5,541,913	-	5,850,539	-	-
All other bonds	101,201,181	86,653,818	-	99,999,128	1,202,053	-
<b>Total bonds</b>	<b>\$ 236,046,756</b>	<b>\$ 209,303,782</b>	<b>\$ 1,760,548</b>	<b>\$ 227,726,715</b>	<b>\$ 6,559,493</b>	<b>\$ -</b>
Non-affiliated preferred stock	\$ 4,071,700	\$ 4,000,121	\$ 4,071,700	\$ -	\$ -	\$ -
Non-affiliated common stock	6,901,541	6,901,542	5,915,261	966,274	20,006	-
Other Investments	-	-	-	-	-	-
Mortgage loans	2,563,970	2,563,970	-	-	2,563,970	-
Policy loans	2,793,097	2,793,097	-	-	2,793,097	-
<b>Total financial assets</b>	<b>\$ 252,377,064</b>	<b>\$ 225,562,512</b>	<b>\$ 11,747,509</b>	<b>\$ 228,692,989</b>	<b>\$ 11,936,566</b>	<b>\$ -</b>

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 – Not applicable.
25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES
- Reserves as of December 31, 2014 were \$32,747,709. As of March 31, 2015, \$2,267,334 has been paid for incurred claims and claim adjustments expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$32,525,749 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 \$2,045,373 unfavorable prior year development since December 31, 2014 to March 31, 2015. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.
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 change.
30. PREMIUM DEFICIENCY RESERVES – No significant change.
31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS – No significant change.

## **NOTES TO FINANCIAL STATEMENTS**

---

- 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 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 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? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011
- 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). 10/26/2012

- 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 the Department? 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 with 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, Inc.	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).

**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: \$ 0

**INVESTMENT**

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

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

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] 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 of current statement date:

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

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

16.3 Total payable for securities lending reported on the liability page: \$ 0

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:

**CONTINENTAL GENERAL INSURANCE COMPANY  
GENERAL INTERROGATORIES (continued)**

**PART 2 - LIFE & HEALTH**

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

	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.....	.....748.0
2.2 A&H cost containment percent.....	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....109.0
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 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
------------------------------	-------------------	------------------------	------------------------	----------------------------------	--------------------------------------	---------------------------	---	---

**NONE**

# CONTINENTAL GENERAL INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1	Active Status	Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama.....	AL	L	71,793	255	170,840	242,888		
2. Alaska.....	AK	L	1,563		3,533	5,096		
3. Arizona.....	AZ	L	16,293	25,450	168,521	210,264		
4. Arkansas.....	AR	L	17,809	75	62,572	80,456		
5. California.....	CA	L	31,761		93,251	125,012		
6. Colorado.....	CO	L	31,132	960	553,513	585,605		
7. Connecticut.....	CT	L	3,617	300	53,011	56,928		
8. Delaware.....	DE	L			9,047	9,047		
9. District of Columbia.....	DC	L	582	600		1,182		
10. Florida.....	FL	L	68,961	391	1,989,255	2,058,607		
11. Georgia.....	GA	L	108,031	2,745	698,564	809,340		
12. Hawaii.....	HI	L	1,657		84,609	86,266		
13. Idaho.....	ID	L	4,688		41,159	45,847		
14. Illinois.....	IL	L	89,003	6,475	924,520	1,019,998		
15. Indiana.....	IN	L	54,802	7,005	698,324	760,131		
16. Iowa.....	IA	L	91,582	10,465	1,004,143	1,106,190		
17. Kansas.....	KS	L	63,130	1,250	985,081	1,049,461		
18. Kentucky.....	KY	L	57,921	2,018	451,885	511,824		
19. Louisiana.....	LA	L	63,166	655	178,439	242,260		
20. Maine.....	ME	L	1,060		13,268	14,328		
21. Maryland.....	MD	L	6,489		58,402	64,891		
22. Massachusetts.....	MA	L	2,233		18,325	20,558		
23. Michigan.....	MI	L	52,773		486,801	539,574		
24. Minnesota.....	MN	L	84,037	18,875	1,090,663	1,193,575		
25. Mississippi.....	MS	L	29,174	500	200,675	230,349		
26. Missouri.....	MO	L	82,587	1,275	506,841	590,703		
27. Montana.....	MT	L	12,060		194,390	206,450		
28. Nebraska.....	NE	L	308,369	23,231	1,617,072	1,948,672		
29. Nevada.....	NV	L	4,371	6,500	27,497	38,368		
30. New Hampshire.....	NH	L	125		35,272	35,397		
31. New Jersey.....	NJ	L	2,066		28,619	30,685		
32. New Mexico.....	NM	L	4,711		67,653	72,364		
33. New York.....	NY	N	1,998		45,715	47,713		
34. North Carolina.....	NC	L	121,129	1,494	415,661	538,284		
35. North Dakota.....	ND	L	11,380	4,800	187,038	203,218		
36. Ohio.....	OH	L	86,043	825	1,011,542	1,098,410		
37. Oklahoma.....	OK	L	38,788	225	258,342	297,355		
38. Oregon.....	OR	L	19,101	300	93,232	112,633		
39. Pennsylvania.....	PA	L	41,136	75	821,076	862,287		
40. Rhode Island.....	RI	L			4,686	4,686		
41. South Carolina.....	SC	L	94,080	450	311,257	405,787		
42. South Dakota.....	SD	L	46,655	500	282,735	329,890		
43. Tennessee.....	TN	L	106,769	7,722	447,618	562,109		
44. Texas.....	TX	L	204,147	6,655	1,666,841	1,877,643		
45. Utah.....	UT	L	24,282		33,422	57,704		
46. Vermont.....	VT	L	54		2,861	2,915		
47. Virginia.....	VA	L	79,130		677,717	756,847		
48. Washington.....	WA	L	22,557		122,155	144,712		
49. West Virginia.....	WV	L	49,647	2,148	195,188	246,983		
50. Wisconsin.....	WI	L	50,385	450	396,756	447,591		
51. Wyoming.....	WY	L	15,754	375	231,812	247,941		
52. American Samoa.....	AS	N				0		
53. Guam.....	GU	N			588	588		
54. Puerto Rico.....	PR	N				0		
55. US Virgin Islands.....	VI	L			4,317	4,317		
56. Northern Mariana Islands.....	MP	N				0		
57. Canada.....	CAN	N				0		
58. Aggregate Other Alien.....	OT	XXX	0	0	0	0	0	
59. Subtotal.....	(a)	51	2,380,581	135,044	19,726,304	22,241,929	0	
90. Reporting entity contributions for employee benefit plans.....	XXX					0		
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX					0		
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX					0		
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX		3,256		616,629	619,885		
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	
95. Totals (Direct Business).....	XXX		2,383,837	135,044	20,342,933	22,861,814	0	
96. Plus Reinsurance Assumed.....	XXX		119,521		7,613	127,134		
97. Totals (All Business).....	XXX		2,503,358	135,044	20,350,546	22,988,948	0	
98. Less Reinsurance Ceded.....	XXX		1,243,152	86,683	18,030,187	19,360,022		
99. Totals (All Business) less Reinsurance Ceded.....	XXX		1,260,206	48,361	2,320,359	3,628,926	0	

**DETAILS OF WRITE-INS**

58001.....	XXX					0	
58002.....	XXX					0	
58003.....	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		0	0	0	0	0
9401.....	XXX					0	
9402.....	XXX					0	
9403.....	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer; (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
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		
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risiko 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		
Lavenham Underwriting Limited #	GBR	98-0412245	
Marketform Hong Kong Limited	HKG		
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**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
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 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 *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
United Teacher Associates Insurance Company *	TX	58-0869673	63479
UTA Acquisitions, LLC	TX	47-1933937	
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	
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
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

\* 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**

	<b>Domiciliary Location</b>	<b>FEIN</b>	<b>NAIC Co. Code</b>
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 (51.2%)	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		
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Vanliner Reinsurance Limited *	BMU		
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Pincrest Place LLC	FL	27-2226948	
PLLS Canada Insurance Brokers Inc. (49%)	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
<b>Members</b>														
			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				Pennsylvania 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.	
			98-1073776				GAI Insurance Company, Ltd.	BMU	IA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
							Great American Specialty & Affinity Limited	GBR	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			31-1446308				Hangar Acquisition Corp.	OH	NIA	APU Holding Company	Ownership	100.000	American Financial Group, Inc.	
			91-1242743				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.	

Q13

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			31-1262960..				Risiko 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.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc....	
			98-0556144..				GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	..100.000	American Financial Group, Inc....	
							Marketform Group Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	..100.000	American Financial Group, Inc....	
							Marketform Holdings Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
			98-0412245..				Lavenham Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
							Marketform Hong Kong Limited.....	HKG.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
							Marketform Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
							Gabinete Marketform SL.....	ESP.....	NIA.....	Marketform Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Marketform Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
							Studio Marketform SRL.....	ITA.....	NIA.....	Marketform Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
							Marketform Management Services Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
							Marketform Managing Agency Limited.....	GBR.....	NIA.....	Marketform Holdings Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
			98-0431601..				Sampford Underwriting Limited.....	GBR.....	IA.....	Marketform Holdings Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
							Marketform Trust Company Limited.....	GBR.....	NIA.....	Marketform Group Limited.....	Ownership.....	..100.000	American Financial Group, Inc....	
			06-1356481..				Great American Financial Resources, Inc.....	DE.....	UDP.....	American Financial Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc....	1....
			31-1422717..				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	..100.000	American Financial Group, Inc....	
			34-1017531..				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	..100.000	American Financial Group, Inc....	
			47-0717079..				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	..100.000	American Financial Group, Inc....	
0084.....	American Financial Group, Inc.....	71404.....	47-0463747..				Continental General Insurance Company.....	OH.....	IA.....	Continental General Corporation.....	Ownership.....	..100.000	American Financial Group, Inc....	
			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....	
0084.....	American Financial Group, Inc.....	63312.....	13-1935920..				Great American Life Insurance Company.....	OH.....	RE.....	Great American Financial Resources, Inc.....	Ownership.....	..100.000	American Financial Group, Inc....	
			45-2969767..				Aerielle IP Holdings, LLC.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	..62.500	American Financial Group, Inc....	2....
			26-4391696..				Aerielle, LLC.....	DE.....	DS.....	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.....	DS.....	Great American Life Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc....	
			27-4078277..				Bay Bridge Marina Hemingway's Restaurant, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	..85.000	American Financial Group, Inc....	
			27-0513333..				Bay Bridge Marina Management, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	..85.000	American Financial Group, Inc....	
			20-1246122..				Brothers Management, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	..99.000	American Financial Group, Inc....	
			45-3988240..				FT Liquidation, LLC.....	MD.....	DS.....	Great American Life Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc....	
			20-4604276..				GALIC - Bay Bridge Marina, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	..100.000	American Financial Group, Inc....	
			45-5565693..				GALIC - Sorrento, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	..65.000	American Financial Group, Inc....	2....
			31-1391777..				GALIC Brothers, Inc.....	OH.....	DS.....	Great American Life Insurance Company.....	Ownership.....	..80.000	American Financial Group, Inc....	
			45-1144095..				GALIC Pointe, LLC.....	FL.....	DS.....	Great American Life Insurance Company.....	Ownership.....	..65.000	American Financial Group, Inc....	2....
			26-3260520..				Manhattan National Holding Corporation.....	OH.....	DS.....	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.....	OH.....	DS.....	Manhattan National Holding Corporation.....	Ownership.....	..100.000	American Financial Group, Inc....	

Q13.1

### SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084	American Financial Group, Inc.	63479	52-2179330 58-0869673 47-1933937 42-1575938 27-3062314 45-4110027 27-2354685				Skipjack Marina Corp. United Teacher Associates Insurance Company UTA Acquisitions, LLC Great American Holding, Inc. Agricultural Services, LLC United States Commodities Producers LLC United States Livestock Producers, LLC	MD TX TX OH OH MT NV	DS IA NIA NIA NIA NIA NIA	Great American Life Insurance Company Great American Financial Resources, Inc. United Teacher Associates Insurance Company American Financial Group, Inc. Great American Holding, Inc. Agricultural Services, LLC Agricultural Services, LLC	Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 75.000 75.000	American Financial Group, Inc. American Financial Group, Inc.	
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 59-1671722				American Empire Insurance Company American Empire Underwriters, Inc.	OH TX	IA NIA	American Empire Surplus Lines Insurance Company American Empire Insurance Company	Ownership Ownership	100.000 100.000	American Financial Group, Inc. American Financial Group, Inc.	
0084	American Financial Group, Inc.	23418	AA-1784136 73-0556513				GAI Australia Pty Ltd Great American International Insurance Limited Mid-Continent Casualty Company	AUS IRL OH	NIA IA IA	Great American Holding, Inc. Great American Holding, Inc. Great American Holding, Inc.	Ownership Ownership Ownership	100.000 100.000 100.000	American Financial Group, Inc. American Financial Group, Inc. 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 30-0571535				Mid-Continent Excess and Surplus Insurance Company Mid-Continent Specialty Insurance Services, Inc.	DE OK	IA NIA	Mid-Continent Casualty Company Mid-Continent Casualty Company	Ownership Ownership	100.000 100.000	American Financial Group, Inc. 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.	
0084	American Financial Group, Inc.	22179	95-2801326				Republic Indemnity Company of America	CA	IA	Great American Holding, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	43753	31-1054123 59-1683711 59-3385208 59-3409855				Republic Indemnity Company of California Summit Consulting, LLC Heritage Summit Healthcare, LLC Summit Holding Southeast, Inc.	CA FL FL FL	IA NIA NIA NIA	Republic Indemnity Company of America Great American Holding, Inc. Summit Consulting, LLC Great American Holding, Inc.	Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000	American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc. American Financial Group, Inc.	
0084	American Financial Group, Inc.	10701	59-1835212				Bridgefield Employers Insurance Company	FL	IA	Summit Holding Southeast, Inc.	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	10335	59-3269531				Bridgefield Casualty Insurance Company	FL	IA	Bridgefield Employers Insurance Company	Ownership	100.000	American Financial Group, Inc.	
0084	American Financial Group, Inc.	16691	31-0501234 45-2969767 26-4391696 31-1463075 59-2840291 20-5173494 20-5173589 25-1754638 59-2840294 20-4498054 31-1277904 31-0589001 31-1341668				Great American Insurance Company Aerielle IP Holdings, LLC Aerielle, LLC American Signature Underwriters, Inc. Brothers Property Corporation Brothers Le Pavillon, LLC Brothers Le Pavillon (SPE), LLC Brothers Pennsylvanian Corporation Brothers Property Management Corporation Crescent Centre Apartments Crop Managers Insurance Agency, Inc. Dempsey & Siders Agency, Inc. Eden Park Insurance Brokers, Inc.	OH OH DE OH OH DE DE PA OH OH KS OH CA	IA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	American Financial Group, Inc. Great American Insurance Company Great American Insurance Company Great American Insurance Company Great American Insurance Company Brothers Property Corporation Brothers Le Pavillon, LLC Brothers Property Corporation Brothers Property Corporation Great American Insurance Company Great American Insurance Company Great American Insurance Company Great American Insurance Company	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 37.500 37.500 100.000 80.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000	American Financial Group, Inc. American Financial Group, Inc.	

Q13.2

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
							El Aguila, Compañía de Seguros, S.A. de C.V.....	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
							Financidora de Primas Condor, S.A. de C.V.....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.....	Ownership.....	...99.000	American Financial Group, Inc....	
			39-1404033..				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			13-3628555..				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc....	3.....
			31-1753938..				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
			31-1765544..				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc....	
							GAI Warranty Company of Canada Inc.....	CAN.....	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....	
			AA-1120817..				Insurance (GB) Limited.....	GBR.....	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.....	...51.200	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.....	VIR.....	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.....

Q13.3

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0084.....	American Financial Group, Inc.....	32620.....	34-1607395..	.....	.....	.....	National Interstate Insurance Company.....	OH.....	IA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	11051.....	99-0345306..	.....	.....	.....	National Interstate Insurance Company of Hawaii, Inc.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	.....
.....	.....	.....	43-1254631..	.....	.....	.....	TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	.....
0084.....	American Financial Group, Inc.....	41106.....	95-3623282..	.....	.....	.....	Triumpher Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	.....
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.....	BMU.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc....	.....
.....	.....	.....	20-5546054..	.....	.....	.....	Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc....	.....
.....	.....	.....	46-4570914..	.....	.....	.....	Safety, Claims and Litigation Services, LLC.....	OH.....	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.....	CAN.....	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....	.....

Q13.4

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.
5	Company is affiliated but not owned.

# CONTINENTAL GENERAL INSURANCE COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanations:**

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

**Bar Code:**



**NONE**

**CONTINENTAL GENERAL INSURANCE COMPANY  
SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
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.....	2,706,425	2,855,579
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	142,454	149,155
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).....	2,563,970	2,706,425
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	2,563,970	2,706,425
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	2,563,970	2,706,425

**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.....	2,335,434	2,450,506
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.....	13	
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		109,056
8. Deduct amortization of premium and depreciation.....	1,587	6,015
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....	111,128	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	2,222,732	2,335,434
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	2,222,732	2,335,434

**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.....	211,088,617	210,708,448
2. Cost of bonds and stocks acquired.....	11,399,495	22,389,623
3. Accrual of discount.....	222,315	1,095,958
4. Unrealized valuation increase (decrease).....	134,899	(429,656)
5. Total gain (loss) on disposals.....	90,625	60,358
6. Deduct consideration for bonds and stocks disposed of.....	2,419,780	20,318,418
7. Deduct amortization of premium.....	295,732	1,281,214
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	14,994	1,136,483
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	220,205,445	211,088,617
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	220,205,445	211,088,617

## SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	172,664,224	20,960,653	25,316,581	(77,147)	168,231,149			172,664,224
2. NAIC 2 (a).....	35,165,909	3,106,038	24,000	15,332	38,263,279			35,165,909
3. NAIC 3 (a).....	1,802,560	329,813		691	2,133,064			1,802,560
4. NAIC 4 (a).....	2,388,342	2,832	41,736	(508,431)	1,841,007			2,388,342
5. NAIC 5 (a).....	572,253			496,504	1,068,757			572,253
6. NAIC 6 (a).....	691,112		211,753	(1)	479,358			691,112
7. Total Bonds.....	213,284,398	24,399,336	25,594,070	(73,051)	212,016,613	0	0	213,284,398
<b>PREFERRED STOCK</b>								
8. NAIC 1.....								
9. NAIC 2.....	2,000,000	500,000			2,500,000			2,000,000
10. NAIC 3.....	1,500,487			(366)	1,500,121			1,500,487
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....	3,500,487	500,000	0	(366)	4,000,121	0	0	3,500,487
15. Total Bonds and Preferred Stock.....	216,784,885	24,899,336	25,594,070	(73,418)	216,016,734	0	0	216,784,885

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....2,712,831; 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.....	.....2,712,831	.....XXX.....	.....2,712,831	.....208	.....

**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.....	.....11,396,363	.....5,089,813
2. Cost of short-term investments acquired.....	.....14,581,383	.....53,729,300
3. Accrual of discount.....	.....	.....
4. Unrealized valuation increase (decrease).....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....
6. Deduct consideration received on disposals.....	.....23,264,915	.....47,422,750
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).....	.....2,712,831	.....11,396,363
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....2,712,831	.....11,396,363

**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
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						

**NONE**

### SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
	City	State					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					

**Mortgages Closed by Repayment**

2005-03-1111.....	Concord.....	NC.....		09/26/2005....	03/20/2015....	116,259					0		116,259	116,259			0
0199999. Total - Mortgages Closed by Repayment.....						116,259	0	0	0	0	0	0	116,259	116,259	0	0	0

**Mortgages With Partial Repayments**

2005-03-1104.....	Lenexa.....	KS.....		09/26/2005....	03/20/2015....	964					0		964	964			0
2005-03-1106.....	Charlotte.....	NC.....		10/03/2005....	03/20/2015....	640					0		640	640			0
2005-03-1108.....	Albuquerque.....	NM.....		10/28/2005....	03/20/2015....	1,085					0		1,085	1,085			0
2005-03-1109.....	Albuquerque.....	NM.....		11/04/2005....	03/20/2015....	1,811					0		1,811	1,811			0
2005-03-1110.....	Albuquerque.....	NM.....		11/04/2005....	03/20/2015....	1,169					0		1,169	1,169			0
2005-03-1113.....	Bakersfield.....	CA.....		11/17/2005....	03/20/2015....	1,263					0		1,263	1,263			0
2005-03-1115.....	Naples.....	FL.....		11/02/2005....	03/20/2015....	1,922					0		1,922	1,922			0
2005-03-1116.....	Escondido.....	CA.....		11/30/2005....	03/20/2015....	1,279					0		1,279	1,279			0
2005-03-1117.....	Naples.....	FL.....		12/05/2005....	03/20/2015....	835					0		835	835			0
2005-04-1118.....	Kansas City.....	MO.....		12/05/2005....	03/20/2015....	2,225					0		2,225	2,225			0
2005-04-1120.....	Prattville.....	AL.....		12/21/2005....	03/20/2015....	3,640					0		3,640	3,640			0
2005-04-1121.....	Shakopee.....	MN.....		02/09/2006....	03/20/2015....	2,834					0		2,834	2,834			0
2005-04-1123.....	Pocatello.....	ID.....		02/01/2006....	03/20/2015....	2,262					0		2,262	2,262			0
2005-04-1124.....	Tulsa.....	OK.....		02/28/2006....	03/20/2015....	1,547					0		1,547	1,547			0
2005-04-1125.....	Tulsa.....	OK.....		03/17/2006....	03/20/2015....	1,053					0		1,053	1,053			0
2005-04-1126.....	Columbus.....	OH.....		03/02/2006....	03/20/2015....	1,666					0		1,666	1,666			0
0299999. Total - Mortgages With Partial Repayments.....						26,195	0	0	0	0	0	0	26,195	26,195	0	0	0
0599999. Total Mortgages.....						142,454	0	0	0	0	0	0	142,454	142,454	0	0	0

QE02

### SCHEDULE BA - PART 2

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

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

**NONE**

QE03

### SCHEDULE BA - PART 3

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

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

**NONE**

## SCHEDULE D - PART 3

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

1 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)
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
54438C PC 0	LOS ANGELES COMM C 6.68 08/01/2036.....		01/13/2015	MORGAN STANLEY.....		414,411	300,000	9,185	1FE.....
54438C PC 0	LOS ANGELES COMM C 6.68 08/01/2036.....		01/15/2015	MORGAN STANLEY.....		415,872	300,000	9,463	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....						830,283	600,000	18,648	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
13077C TM 6	CA UNIV BABS 6.434 11/01/2030.....		01/14/2015	MORGAN STANLEY.....		195,267	150,000	2,118	1FE.....
130795 Z6 7	CA CMNTY DEV UNIV 7.55 05/15/2040.....		01/08/2015	RAYMOND JAMES & ASSOCIATES.....		691,875	500,000	6,082	1FE.....
64972C FS 7	NYC HSG DEV H-1 4.32 11/01/2035.....		01/08/2015	JANNEY MONTGOMERY SCOTT.....		504,000	500,000	360	1FE.....
684273 HC 2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041.....		02/23/2015	JP MORGAN SECURITIES INC.....		1,422,440	1,000,000	2,111	1FE.....
768874 SG 5	RIVERSIDE ELEC BABS 7.605 10/01/2040.....		01/07/2015	RAYMOND JAMES & ASSOCIATES.....		738,435	500,000	10,668	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						3,552,017	2,650,000	21,339	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
03761U AG 1	APOLLO INV CORP 5.25 03/03/2025.....		02/24/2015	CITIGROUP.....		247,608	250,000		2FE.....
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019.....	I.....	01/08/2015	BARCLAYS CAPITAL.....		107,625	100,000	1,249	2FE.....
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019.....	I.....	01/09/2015	KEYBANK CAPITAL MARKET.....		107,500	100,000	1,270	2FE.....
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45.....		01/22/2015	GUGGENHEIM CAPITAL MARKET.....		500,000	500,000		2AM.....
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018.....		02/27/2015	Capitalized Interest.....		2,832	2,819		4Z.....
581760 AS 4	MCLAREN HEALTH 4.534 05/15/2038.....		03/18/2015	JP MORGAN SECURITIES INC.....		500,000	500,000		1FE.....
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020.....	R.....	01/08/2015	BANC OF AMERICA SECURITIES.....		139,482	150,000	3,308	2FE.....
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020.....	R.....	01/12/2015	BARCLAYS CAPITAL.....		93,000	100,000	2,232	2FE.....
71656L BD 2	PETROLEOS MEXICANOS 4.50 01/23/2026.....	R.....	01/15/2015	HSBC SECURITIES.....		249,550	250,000		2FE.....
74153Q AH 5	PRIDE INTL INC 6.875 08/15/2020.....		01/08/2015	MORGAN STANLEY.....		168,614	150,000	4,240	2FE.....
74825Q AA 8	QUEENS HEALTH D 4.464 07/01/2045.....		01/22/2015	JP MORGAN SECURITIES INC.....		500,000	500,000		1FE.....
78454L AD 2	SM ENERGY CO 6.50 11/15/2021.....		01/08/2015	BANC OF AMERICA SECURITIES.....		95,750	100,000	1,047	3FE.....
845467 AL 3	SOUTHWESTERN ENERGY 4.95 01/23/2025.....		01/20/2015	BANC OF AMERICA SECURITIES.....		498,910	500,000		2FE.....
878055 AE 2	TCF NATIONAL BK 4.60 02/27/2025.....		02/24/2015	JP MORGAN SECURITIES INC.....		993,750	1,000,000		2FE.....
893830 AY 5	TRANSOCEAN INC 6.50 11/15/2020.....	R.....	01/08/2015	BANC OF AMERICA SECURITIES.....		136,313	150,000	1,571	3FE.....
893830 BA 6	TRANSOCEAN INC 5.05 12/15/2016.....	R.....	01/12/2015	GOLDMAN SACHS.....		97,750	100,000	421	3FE.....
907818 EB 0	UNION PAC CORP 3.375 02/01/35.....		01/26/2015	CS FIRST BOSTON.....		996,970	1,000,000		1FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....						5,435,653	5,452,819	15,337	XXX
8399997. Total Bonds - Part 3.....						9,817,953	8,702,819	55,324	XXX
8399999. Total Bonds.....						9,817,953	8,702,819	55,324	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>									
404280 AT 6	HSBC HOLDINGS 6.375.....	R.....	03/23/2015	HSBC SECURITIES.....		500,000	500,000.00		P2UFE.....
8499999. Total Preferred Stocks - Industrial and Miscellaneous.....						500,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3.....						500,000	XXX	0	XXX
8999999. Total Preferred Stocks.....						500,000	XXX	0	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
14309L 10 2	CARLYLE GROUP LP.....		01/12/2015	ISI GROUP.....	5,000.000	129,556	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		01/13/2015	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	256,330	XXX		L.....
14309L 10 2	CARLYLE GROUP LP.....		01/14/2015	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	252,660	XXX		L.....

QE04

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
14309L 10 2	CARLYLE GROUP LP.....		.....01/15/2015	SANDLER & O'NEIL PARTNERS.....	.....2,500.000	.....61,709	XXX	.....	L.....
14309L 10 2	CARLYLE GROUP LP.....		.....01/16/2015	SANDLER & O'NEIL PARTNERS.....	.....1,000.000	.....24,685	XXX	.....	L.....
38983D 30 0	GREAT AJAX CORP.....		.....02/13/2015	FRIEDMAN BILLINGS RAMSEY.....	.....25,050.000	.....356,602	XXX	.....	L.....
9099999.	Total Common Stocks - Industrial and Miscellaneous.....					.....1,081,542	XXX	.....0	XXX
9799997.	Total Common Stocks - Part 3.....					.....1,081,542	XXX	.....0	XXX
9799999.	Total Common Stocks.....					.....1,081,542	XXX	.....0	XXX
9899999.	Total Preferred and Common Stocks.....					.....1,581,542	XXX	.....0	XXX
9999999.	Total Bonds, Preferred and Common Stocks.....					.....11,399,495	XXX	.....55,324	XXX

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

QE04.1

## 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)
<b>Bonds - U.S. Government</b>																					
3128GL	WV 0 FGCI E84260 PT 6.0 7/01/2016		03/15/2015	MBS Paydown		1,101	1,101	1,094	833		.1		.1		1,101			.0	.11	07/01/2016	1
31298W	FC 4 FGLMC C59163 PT 7.0 10/01/2031		03/15/2015	MBS Paydown		1,216	1,216	1,243	1,222	(.2)			(.2)		1,216			.0	.14	10/01/2031	1
31388T	QZ 9 FNCL 614372 PT 7.0 1/01/2032		03/25/2015	MBS Paydown		.212	.212	.217	.214	(.1)			(.1)		.212			.0	.2	01/01/2032	1
31389C	FZ 7 FNCL 621284 PT 6.50 12/01/2031		03/25/2015	MBS Paydown		4,663	4,663	4,861	4,768	(.143)			(.143)		4,663			.0	.74	12/01/2031	1
31389N	N7 6 FNCL 630514 PT 6.0 1/1/2032		03/25/2015	MBS Paydown		.997	.997	.988	.986	.0			.0		.997			.0	.10	01/01/2032	1
36203R	TF 6 GNSF 357050 PT 8.0 5/15/2023		03/15/2015	MBS Paydown		.622	.622	.650	.632	(.0)			(.0)		.622			.0	.8	05/15/2023	1
36204C	J6 9 GNSF 365785 PT 7.0 1/15/2024		03/15/2015	MBS Paydown		.551	.551	.566	.536	(.9)			(.9)		.551			.0	.6	01/15/2024	1
36204H	EF 3 GNSF 370134 PT 6.50 12/15/2023		03/15/2015	MBS Paydown		1,258	1,258	1,274	1,250	(.8)			(.8)		1,258			.0	.13	12/15/2023	1
36205C	KY 5 GNSF 386511 PT 7.50 5/15/2024		03/15/2015	MBS Paydown		1,106	1,106	1,145	1,111	(.2)			(.2)		1,106			.0	.14	05/15/2024	1
36205F	YX 5 GNSF 389626 PT 8.00 10/15/2024		03/15/2015	MBS Paydown		.222	.222	.232	.222	.6			.6		.222			.0	.3	10/15/2024	1
36206A	HZ 9 GNSF 405348 PT 8.00 11/15/2024		03/15/2015	MBS Paydown		.345	.345	.361	.350	(.1)			(.1)		.345			.0	.5	11/15/2024	1
36209C	6Y 7 GNSF 468087 PT 7.0 7/15/2028		03/15/2015	MBS Paydown		.301	.301	.309	.304	(.0)			(.0)		.301			.0	.4	07/15/2028	1
36209U	AE 6 GNSF 481605 PT 7.0 7/15/2029		03/15/2015	MBS Paydown		.33	.33	.33	.33						.33			.0	.0	07/15/2029	1
36224T	NQ 9 GNSF 337999 PT 7.0 3/15/2023		03/15/2015	MBS Paydown		1,306	1,306	1,340	1,303	(.8)			(.8)		1,306			.0	.17	03/15/2023	1
36225B	PV 4 GNSF 781336 PT 6.00 10/15/2031		03/15/2015	MBS Paydown		3,590	3,590	3,655	3,501	(.97)			(.97)		3,590			.0	.32	10/15/2031	1
36241K	BU 1 GNSF 781851 PT 7.50 12/15/2028		03/15/2015	MBS Paydown		.504	.504	.489	.493	.7			.7		.504			.0	.5	12/15/2028	1
478045	AA 5 TVA JOHN SEVIER COMB 4.626 01/15/2042		01/15/2015	Sinking Fund Redemption		7,017	7,017	7,017	7,017				.0		7,017			.0	.162	01/15/2042	1FE
0599999	Total Bonds - U.S. Government					25,044	25,044	25,474	24,775	0	(.257)	0	(.257)	0	25,044	0	0	0	.382	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
31340Y	FN 4 FHR 19 F PAC 8.50 3/15/20		03/15/2015	MBS Paydown		.658	.658	.680	.631	.1			.1		.658			.0	.12	03/15/2020	1
31392E	4T 4 FNR 2002-72 DB SEQ 4.50 11/25/2017		03/25/2015	MBS Paydown		10,294	10,294	9,951	9,901	(.92)			(.92)		10,294			.0	.77	11/25/2017	1
31393A	V6 1 FNGT 2003-T4 2A5 SEQ STEP 09/26/33RE		03/26/2015	MBS Paydown		32,511	32,511	34,258	34,600	.463			.463		32,511			.0	.354	09/26/2033	1
31393Q	YC 0 FHR 2611 UH SEQ 4.50 5/15/2018		03/15/2015	MBS Paydown		32,064	32,064	29,780	31,637	.152			.152		32,064			.0	.242	05/15/2018	1
31393V	MS 7 FHR 2628 AD NSJ ZX 4.0 6/15/2018		03/15/2015	MBS Paydown		8,478	8,478	8,701	8,538	(.30)			(.30)		8,478			.0	.61	06/15/2018	1
31394B	7J 7 FNR 2005-32 AE SEQ 5.0 4/25/2025		03/25/2015	MBS Paydown		52,598	52,598	50,396	51,079	.50			.50		52,598			.0	.483	04/25/2025	1
31394H	LY 5 FHR 2663 BC SEQ 4.0 8/15/2018		03/15/2015	MBS Paydown		51,289	51,289	44,982	50,127	.477			.477		51,289			.0	.338	08/15/2018	1
31394J	YA 9 FHR 2697 LG SEQ 4.50 10/15/2023		03/15/2015	MBS Paydown		29,791	29,791	26,923	28,688	.630			.630		29,791			.0	.218	10/15/2023	1
31394K	BC 7 FHR 2690 DK SEQ 4.0 10/15/2018		03/15/2015	MBS Paydown		35,777	35,777	32,697	35,176	.202			.202		35,777			.0	.238	10/15/2018	1
31394Y	LP 7 FHR 2802 BC SEQ 5.0 5/15/2019		03/15/2015	MBS Paydown		34,413	34,413	32,354	34,031	.111			.111		34,413			.0	.289	05/15/2019	1
646139	D7 7 NJ TPK AUTH REV 4.252 1/01/2016		01/01/2015	Sinking Fund Redemption		75,000	75,000	75,000	75,000				.0		75,000			.0	1,595	01/01/2016	1FE
91528N	AA 9 UNM SANDOVAL REG MD 4.50 07/20/2036		01/20/2015	Sinking Fund Redemption		20,000	20,000	20,000	19,999	.1			.1		20,000			.0	.450	07/20/2036	1FE
3199999	Total Bonds - U.S. Special Revenue and Special Assessment					382,873	382,873	365,722	379,407	0	1,964	0	1,964	0	382,873	0	0	0	4,357	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
02149M	AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/25/2015	MBS Paydown		6,583	6,583	5,447	5,618	.933			.933		6,583			.0	.78	03/25/2037	1FM
02149M	AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/25/2015	Pass-Through Loss			5,369	4,443					.0		5,369		(5,369)	(5,369)	.27	03/25/2037	1FM
02149M	AB 5 CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		03/31/2015	Book Value Adjustment									.0	(5,369)		5,369	5,369			03/25/2037	1FM

QE05

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		03/25/2015	MBS Paydown		6,846	6,846	4,972	5,058		1,748		1,748		6,846			0	80	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		03/25/2015	Pass-Through Loss				5,996	4,354				0		5,996		(5,996)	(5,996)	67	06/25/2037	1FM
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		03/31/2015	Book Value Adjustment									0		(5,996)		5,996	5,996		06/25/2037	1FM
05948X L9 0	BOAMS 2003-10 1B1 SUB 5.50 1/25/34		03/25/2015	MBS Paydown		41,706	41,706	41,846	39,424		80		80		41,706			0	374	01/25/2034	1FM
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		03/17/2015	MBS Paydown		20,962	20,962	19,289	20,315		621		621		20,962			0	262	07/17/2040	1FE
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		03/25/2015	MBS Paydown		15,617	15,617	15,253	15,264		(37)		(37)		15,617			0	83	07/25/2043	1FM
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		03/25/2015	MBS Paydown		29,495	29,495	26,707	25,053		3,378		3,378		29,495			0	262	05/25/2035	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		03/25/2015	MBS Paydown		86,691	86,691	70,870	71,299		97		97		86,691			0	735	04/25/2036	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		03/25/2015	Pass-Through Loss				7,804	6,380				0		7,804		(7,804)	(7,804)	77	04/25/2036	1FM
12668B PN 7	CWALT 2006-4CB 1A2 PAC SSNR 6.0 04/25/36		03/31/2015	Book Value Adjustment									0		(7,804)		7,804	7,804		04/25/2036	1FM
14574K AE 2	AUTO 2010-1A A ABS 5.73 12/15/2038		03/15/2015	MBS Paydown		4,108	4,108	4,108	4,108		(2)		(2)		4,108			0	40	12/15/2038	1FE
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		02/25/2015	Pass-Through Loss				4,576	3,566				0		4,576		(4,576)	(4,576)	38	08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		02/28/2015	Book Value Adjustment									0		(4,576)		4,576	4,576		08/25/2037	1FM
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		03/25/2015	MBS Paydown		11,204	11,204	8,777	8,650		(1,771)		(1,771)		11,204			0	107	08/25/2037	1FM
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		03/25/2015	MBS Paydown		51,870	51,870	42,728	49,286		(668)		(668)		51,870			0	30	08/25/2036	1FM
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		03/25/2015	MBS Paydown		54,163	54,163	52,335	52,518		1,355		1,355		54,163			0	480	06/25/2037	1FM
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R.	02/18/2015	MBS Paydown		775,000	775,000	774,676	774,742		258		258		775,000			0	4,895	09/18/2027	1FE
241912 AA 2	DWMC 1 P-O SEQ 6.50 12/1/2016		03/02/2015	MBS Paydown		71	71	71	69		(1)		(1)		71			0	1	12/01/2016	6*
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		02/27/2015	Amendment Fee		7,986		7,986					0		7,986			0		01/17/2018	4Z
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		02/27/2015	Paydown		33,750	33,750	33,755					0		33,750			0	1,823	01/17/2018	4Z
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		03/25/2015	MBS Paydown		30,622	30,622	26,362	25,776		3,191		3,191		30,622			0	291	09/25/2037	1FM
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47		03/15/2015	MBS Paydown		6,360	6,360	6,563	6,431		(82)		(82)		6,360			0	59	05/15/2047	1FM
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		03/27/2015	MBS Paydown		9,993	9,993	7,445	7,802		1,639		1,639		9,993			0	38	07/27/2037	1FM
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		03/26/2015	MBS Paydown		12,094	12,094	11,459	12,016		(133)		(133)		12,094			0	49	05/26/2037	1FM
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		03/26/2015	MBS Paydown		17,470	17,470	16,116	16,756		527		527		17,470			0	68	03/26/2037	1FM
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		03/26/2015	MBS Paydown		61,379	61,379	57,697	60,443		(1,873)		(1,873)		61,379			0	448	09/26/2036	1FM
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		03/18/2015	MBS Paydown		18,784	18,784	16,195	17,867		848		848		18,784			0	210	03/18/2051	1FE
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		03/15/2015	Sinking Fund Redemption		24,000	24,000	24,000	24,001		(0)		(0)		24,000			0	720	03/15/2025	2FE
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019	R.	02/09/2015	BARCLAYS CAPITAL		301,563	312,500	232,813	210,938				0		210,938		90,625	90,625		08/15/2019	6Z
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		03/25/2015	MBS Paydown		39,910	39,910	35,570	36,744		(289)		(289)		39,910			0	22	04/25/2037	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		03/26/2015	Pass-Through Loss				6,258	3,755				8		6,258		(6,258)	(6,258)	55	01/26/2036	1FM
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		03/31/2015	Book Value Adjustment									0		(6,258)		6,258	6,258		01/26/2036	1FM
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		03/16/2015	MBS Paydown		10,671	10,671	11,608	11,091		(440)		(440)		10,671			0	84	12/16/2049	1FE
76111X HN 6	RFMSI 2004-S4 2A6 PAC 4.50 4/25/2019		03/25/2015	MBS Paydown		30,766	30,766	30,373	26,820		1,124		1,124		30,766			0	228	04/25/2019	1FM
76111X J4 6	RFMSI 2006-S1 1A3 SSNR NAS 5.75 01/36		03/25/2015	MBS Paydown		33,501	33,501	33,334	31,949				0		33,501			0	228	01/25/2036	1FM
77876N AK 4	LFR 6 I PAC 9.4 08/20/2019		03/20/2015	MBS Paydown		745	745	795	745				0		745			0	16	08/20/2019	6*

QE05.1

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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)
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035.....		03/25/2015	MBS Paydown.....		57,406	57,406	50,787	54,212		1,489		1,489		57,406			0	46	10/25/2035	1FM.....
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036.....		03/25/2015	MBS Paydown.....		22,143	22,143	22,281	22,271		43		43		22,143			0	237	10/25/2036	1FM.....
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036.....		03/25/2015	MBS Paydown.....		32,530	32,530	9,596	16,986		3,220		3,220		32,530			0	239	11/25/2036	1FM.....
872227 AK 9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37.....		03/25/2015	MBS Paydown.....		55,420	55,420	42,119	40,923		8,878		8,878		55,420			0	472	07/25/2037	1FM.....
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039.....		03/16/2015	MBS Paydown.....		9,881	9,881	9,881	9,881				0		9,881			0	110	11/16/2039	1FE.....
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040.....		03/16/2015	MBS Paydown.....		10,135	10,135	10,135	10,135				0		10,135			0	88	10/16/2040	1FE.....
949832 AA 7	WFMBS 2005-14 1A1 SSNR NAS 5.5 12/35.....		03/25/2015	MBS Paydown.....		39,979	39,979	38,508	38,512		443		443		39,979			0	315	12/25/2035	1FM.....
94983Q AL 0	WFMBS 2006-3 A11 SSNR NAS 5.50 03/36.....		03/25/2015	MBS Paydown.....		27,668	27,668	26,796	26,788		217		217		27,668			0	246	03/25/2036	1FM.....
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36.....		03/25/2015	MBS Paydown.....		12,789	12,789	11,335	11,183		(75)		(75)		12,789			0	68	03/25/2036	1FM.....
3899999	Total Bonds - Industrial and Miscellaneous.....					2,011,863	2,044,817	1,863,086	1,791,673	0	24,728	0	24,728	0	1,921,238	0	90,625	90,625	13,796	XXX	XXX
8399997	Total Bonds - Part 4.....					2,419,780	2,452,734	2,254,283	2,195,855	0	26,435	0	26,435	0	2,329,155	0	90,625	90,625	18,535	XXX	XXX
8399999	Total Bonds.....					2,419,780	2,452,734	2,254,283	2,195,855	0	26,435	0	26,435	0	2,329,155	0	90,625	90,625	18,535	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					2,419,780	XXX	2,254,283	2,195,855	0	26,435	0	26,435	0	2,329,155	0	90,625	90,625	18,535	XXX	XXX

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

QE05.2

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

**Sch. DB-Pt B-Sn 1  
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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
The Bank of New York Mellon..... New York, NY.....		.....0.010	.....5		.....6,939	.....5,084	.....5,035	XXX
PNC Bank..... Pittsburgh, PA.....					.....(1,317,428)	.....(1,511,896)	.....82,575	XXX
Wells Fargo 05/24/2016 Charlotte, NC.....		.....0.330	.....21		.....26,128	.....26,135	.....26,142	XXX
Bank of America 05/25/2018..... Columbia, SC.....		.....0.350	.....59		.....100,000	.....100,000	.....100,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....85	.....0	.....(1,184,361)	.....(1,380,677)	.....213,752	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....85	.....0	.....(1,184,361)	.....(1,380,677)	.....213,752	XXX
0599999. Total Cash.....	XXX	XXX	.....85	.....0	.....(1,184,361)	.....(1,380,677)	.....213,752	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

**NONE**

QE13