



QUARTERLY STATEMENT

AS OF MARCH 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

LIGHTNING ROD MUTUAL INSURANCE COMPANY

NAIC Group Code	0207	0207	NAIC Company Code	26123	Employer's ID Number	34-0359380
	(Current Period)	(Prior Period)				
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States					
Incorporated/Organized	01/01/1906		Commenced Business	03/01/1906		
Statutory Home Office	1685 Cleveland Road		Wooster, OH 44691-0036			
	(Street and Number)		(City or Town, State and Zip Code)			
Main Administrative Office	1685 Cleveland Road		Wooster, OH 44691-0036	330-262-9060		
	(Street and Number)		(City or Town, State and Zip Code)	(Area Code) (Telephone Number)		
Mail Address	1685 Cleveland Road		Wooster, OH 44691-0036			
	(Street and Number or P.O. Box)		(City or Town, State and Zip Code)			
Primary Location of Books and Records	1685 Cleveland Road		Wooster, OH 44691-0036	330-262-9060-2437		
	(Street and Number)		(City or Town, State and Zip Code)	(Area Code) (Telephone Number)		
Internet Web Site Address	www.wrg-ins.com					
Statutory Statement Contact	Joseph Earl Wilford		330-262-9060-2437			
	(Name)		(Area Code) (Telephone Number) (Extension)			
	joe_wilford@wrg-ins.com		330-264-7822			
	(E-Mail Address)		(Fax Number)			

OFFICERS

Name	Title	Name	Title
JOHN P. MURPHY	PRESIDENT	JOHN P. MURPHY	SECRETARY
MICHAEL A. SHUTT	VP FINANCE/CFO/TREASURER		

OTHER OFFICERS

GREGORY A. BRUNN	VP UNDERWRITING AND MARKETING	KEVIN W. DAY	EXECUTIVE VP
GARY W. GWINN #	VP CLAIMS	GREGORY J. OWEN	VP INFORMATION TECHNOLOGY

DIRECTORS OR TRUSTEES

ROBERT P. BOGNER	KEVIN W. DAY	RONALD E. HOLTMAN	JOHN P. MURPHY
C. MICHAEL REARDON	EDDIE L. STEINER	KENNETH L. VAGNINI	

State of OHIO

ss

County of WAYNE

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.

JOHN P. MURPHY
PRESIDENT

JOHN P. MURPHY
SECRETARY

MICHAEL A. SHUTT
VP FINANCE/CFO/TREASURER

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

Subscribed and sworn to before me this
15 day of MAY, 2012

MARY LOU HART, NOTARY PUBLIC
MARCH 08, 2015

STATEMENT AS OF MARCH 31, 2012 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

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	106,393,140		106,393,140	103,795,225
2. Stocks:				
2.1 Preferred stocks	1,810,558		1,810,558	1,832,281
2.2 Common stocks	62,307,148	272,073	62,035,075	58,503,282
3. Mortgage loans on real estate:				
3.1 First liens	0		0	0
3.2 Other than first liens	0		0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	5,939,391		5,939,391	6,002,167
4.2 Properties held for the production of income (less \$ encumbrances)	0		0	0
4.3 Properties held for sale (less \$ encumbrances)	0		0	0
5. Cash (\$14,463,777), cash equivalents (\$0) and short-term investments (\$2,827,468)	17,291,245		17,291,245	19,374,805
6. Contract loans (including \$premium notes)	0		0	0
7. Derivatives	0		0	0
8. Other invested assets	5,195,158		5,195,158	5,056,795
9. Receivables for securities	0		0	0
10. Securities lending reinvested collateral assets.....	0		0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	198,936,640	272,073	198,664,567	194,564,555
13. Title plants less \$charged off (for Title insurers only)	0		0	0
14. Investment income due and accrued	1,285,935		1,285,935	1,144,542
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	15,921,142	39,980	15,881,162	15,876,790
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$earned but unbilled premiums).....	0		0	0
15.3 Accrued retrospective premiums	0		0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	840,705		840,705	963,933
16.2 Funds held by or deposited with reinsured companies	0		0	0
16.3 Other amounts receivable under reinsurance contracts	0		0	0
17. Amounts receivable relating to uninsured plans	0		0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0		0	0
18.2 Net deferred tax asset.....	301,804		301,804	1,315,066
19. Guaranty funds receivable or on deposit	0		0	0
20. Electronic data processing equipment and software	92,704		92,704	92,704
21. Furniture and equipment, including health care delivery assets (\$)	684,631	684,631	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0		0	0
23. Receivables from parent, subsidiaries and affiliates	0		0	0
24. Health care (\$) and other amounts receivable.....	0		0	0
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	218,063,561	996,684	217,066,877	213,957,590
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0		0	0
28. Total (Lines 26 and 27)	218,063,561	996,684	217,066,877	213,957,590
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$)	30,343,466	27,902,250
2. Reinsurance payable on paid losses and loss adjustment expenses	0	0
3. Loss adjustment expenses	5,450,500	5,450,500
4. Commissions payable, contingent commissions and other similar charges	1,906,778	2,280,758
5. Other expenses (excluding taxes, licenses and fees)	1,714,318	2,386,607
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	1,337,574	1,148,506
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))	102	0
7.2 Net deferred tax liability	0	0
8. Borrowed money \$ and interest thereon \$	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	42,145,285	41,819,323
10. Advance premium	921,072	476,312
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	(28,442)	301,337
13. Funds held by company under reinsurance treaties	939	28,164
14. Amounts withheld or retained by company for account of others	6,074,841	6,166,601
15. Remittances and items not allocated	0	0
16. Provision for reinsurance	293,040	293,040
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	0	0
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	90,159,473	88,253,398
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	90,159,473	88,253,398
29. Aggregate write-ins for special surplus funds	0	632,486
30. Common capital stock	0	0
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	0	0
35. Unassigned funds (surplus)	126,907,404	125,071,706
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)	0	0
36.2 shares preferred (value included in Line 31 \$)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	126,907,404	125,704,192
38. Totals (Page 2, Line 28, Col. 3)	217,066,877	213,957,590
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0
2901. CHANGE IN SURPLUS FROM SSAP NO. 10R		632,486
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	632,486
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$20,069,471)	19,728,175	18,510,149	76,134,456
1.2 Assumed (written \$21,904,763)	21,646,304	20,461,404	81,612,976
1.3 Ceded (written \$18,930,083)	18,606,241	17,600,288	71,012,833
1.4 Net (written \$23,044,151)	22,768,238	21,371,265	86,734,599
DEDUCTIONS:			
2. Losses incurred (current accident year \$):			
2.1 Direct	13,088,099	10,037,631	59,730,519
2.2 Assumed	13,807,139	12,656,700	41,659,500
2.3 Ceded	10,860,236	9,564,938	44,776,477
2.4 Net	16,035,002	13,129,393	56,613,542
3. Loss adjustment expenses incurred	2,162,648	1,968,822	8,105,761
4. Other underwriting expenses incurred	7,631,719	7,830,081	30,458,859
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	25,829,369	22,928,296	95,178,162
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(3,061,131)	(1,557,031)	(8,443,563)
INVESTMENT INCOME			
9. Net investment income earned	1,191,384	1,217,885	4,807,848
10. Net realized capital gains (losses) less capital gains tax of \$97,379	189,030	243,045	1,452,134
11. Net investment gain (loss) (Lines 9 + 10)	1,380,414	1,460,930	6,259,982
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$(22,782))	(22,782)	(17,751)	(77,412)
13. Finance and service charges not included in premiums	389,523	343,185	1,495,243
14. Aggregate write-ins for miscellaneous income	9,222	107	(6,730)
15. Total other income (Lines 12 through 14)	375,963	325,541	1,411,101
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(1,304,754)	229,440	(772,480)
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(1,304,754)	229,440	(772,480)
19. Federal and foreign income taxes incurred	(97,379)	(19,657)	(791,670)
20. Net income (Line 18 minus Line 19)(to Line 22)	(1,207,375)	249,097	19,190
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	125,704,192	126,295,656	126,295,656
22. Net income (from Line 20)	(1,207,375)	249,097	19,190
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$1,146,772	2,226,089	1,277,089	(1,567,400)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	765,998	(60,208)	421,482
27. Change in nonadmitted assets	50,986	(10,653)	(97,222)
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	(632,486)	0	632,486
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,203,212	1,455,325	(591,464)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	126,907,404	127,750,981	125,704,192
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. OTHER INCOME	9,222	0	17,249
1402. GAIN/(LOSS) SALE OF EQUIPMENT	0	107	(23,979)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	9,222	107	(6,730)
3701. Change in surplus from SSAP No. 10R	(632,486)	0	632,486
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	(632,486)	0	632,486

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	23,209,181	21,140,171	88,314,233
2. Net investment income	1,138,543	1,143,425	5,159,564
3. Miscellaneous income	375,963	325,541	1,411,101
4. Total (Lines 1 to 3)	24,723,687	22,609,137	94,884,898
5. Benefit and loss related payments	13,378,177	12,324,648	53,747,438
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	10,651,568	12,188,114	40,573,075
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	(104)	(713,646)	(946,753)
10. Total (Lines 5 through 9)	24,029,641	23,799,116	93,373,760
11. Net cash from operations (Line 4 minus Line 10)	694,046	(1,189,979)	1,511,138
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,986,792	5,170,916	13,153,459
12.2 Stocks	4,812,530	4,637,942	17,511,141
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	0	1
12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,799,322	9,808,858	30,664,601
13. Cost of investments acquired (long-term only):			
13.1 Bonds	6,307,076	3,601,746	13,165,910
13.2 Stocks	5,114,009	3,978,912	15,813,450
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	10,746
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	11,421,085	7,580,658	28,990,106
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,621,763)	2,228,200	1,674,495
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	(155,843)	60,927	(790,954)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(155,843)	60,927	(790,954)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(2,083,560)	1,099,148	2,394,679
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	19,374,805	16,980,126	16,980,126
19.2 End of period (Line 18 plus Line 19.1)	17,291,245	18,079,274	19,374,805

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Lightning Rod Mutual Insurance Company are presented on the basis of accounting principles 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 Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the state of Ohio.

B. Use of Estimates in the Preparation of the Financial Statements

No change.

C. Accounting Policy

No change.

2. Accounting Changes and Corrections of Errors

No change.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A, B, C, D, E, F, G.

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

No change.

8. Derivative Instruments

No change.

9. Income Taxes

In September 2011, the NAIC adopted SSAP No. 101, *Income Taxes*, which supersedes SSAP No. 10R. The standard applies a 'more likely than not' threshold for the recognition of federal and foreign tax loss contingencies, establishes a new framework for determining the admissibility of deferred tax assets and adopts new disclosure requirements. The Company adopted this guidance effective January 1, 2012. The adoption of this guidance will result in increased disclosures and will have an immaterial impact on the Company's combined statutory financial statements.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No change.

11. Debt

No change.

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

No change.

NOTES TO FINANCIAL STATEMENTS

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No change.

14. Contingencies

No change.

15. Leases

No change.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risks

No change.

17. Sale, Transfer, and Servicing of Financial Assets and Extinguishment of Liabilities

Not applicable.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

A. Administrative Services Only ("ASO") Plans

Not applicable.

B. Administrative Services Contract ("ASC") Plans

Not applicable.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract

Not applicable.

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

Not applicable

20. Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date:

Description	Period ended 03/31/2012	Quoted prices in active markets for identical assets (Level 1)	Other observable inputs (Level 2)	Other unobservable inputs (Level 3)
a. Assets at fair value:				
Perpetual Preferred stock:				
Industrial and Misc	\$ 1,292,760	\$ 1,292,760	\$ -	\$ -
Parent, Subsidiaries, and Affiliates	-	-	-	-
Total Perpetual Preferred Stock	1,292,760	1,292,760	-	-
Bonds:				
U.S. Governments	25,307,173	25,307,173	-	-
Foreign Governments	1,451,391	1,451,391	-	-
Industrial and Misc	88,197,145	88,197,145	-	-
Parent, Subsidiaries, and Affiliates	-	-	-	-
Total Bonds	114,955,709	114,955,709	-	-
Common stock:				
Industrial and Misc	35,502,051	35,502,051	-	-
Mutual Funds	26,520,544	26,520,544	-	-
Money Market Funds	12,481	12,481	-	-
Parent, Subsidiaries, and Affiliates	-	-	-	-
Total Common Stocks	62,035,076	62,035,076	-	-
Other invested assets:				
Real estate	-	-	-	-
Other	5,195,159	-	-	5,195,159
Total Other Invested Assets	5,195,159	-	-	5,195,159
Total Assets at Fair Value:	\$ 183,478,704	\$ 178,283,545	\$ -	\$ 5,195,159

NOTES TO FINANCIAL STATEMENTS

b. Liabilities at fair value:

Not applicable.

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

	Balance 12/31/2011	Transfers In/(out) Level 3	Total Gain/(Loss) Included in Net Income	Total Gain/(Loss) Included in Surplus	Purchases, Issuances, Sales, & Settlements	Balance 03/31/2012
Other Invested						
Assets	\$ 5,056,795	\$ -	\$ -	\$ 138,364	\$ -	\$ 5,195,159
Total	\$ 5,056,795	\$ -	\$ -	\$ 138,364	\$ -	\$ 5,195,159

(3) The Company's policy is to recognize transfers in and out as of the end of the reporting period. No transfers occurred.

(4) As of March 31, 2012, the reported fair value of the entity's investments categorized within Level 3 of the fair value hierarchy are as follows:

Other invested assets – The Company's investment in two subsidiaries are measured and reported at fair value as of March 31, 2012 for each respective entity totaling \$5.2 million in aggregate. Fair value measurement is determined by the individual entity's surplus at the end of a period, or the amount by which assets exceed liabilities. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement, and result in disclosure at Level 3.

20. Other Items

No change.

21. Events Subsequent

No change.

22. Reinsurance

No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expense

Reserves as of December 31, 2011 were \$34.5 million. In calendar year 2012, \$9.2 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$23.7 million. Therefore, there has been a \$1.7 million favorable prior-year development from December 31, 2011 to March 31, 2012. The favorable development is generally the result of ongoing analysis of recent loss development trends, and from decreases in the estimates of loss and loss adjustment expenses for the following lines of business: commercial auto liability, auto physical damage, homeowners/farmowners, commercial multi-peril, other liability, workers compensation and special property. These decreases were offset, in part, by increases in private passenger auto liability. Original estimates are increased or decreased as additional information becomes known regarding individual claims. The estimates are not affected by prior year loss development on retrospectively rated policies, as the company does not write this type of policy.

26. Intercompany Pooling Agreements

No change.

27. Structured Settlements

Not applicable.

NOTES TO FINANCIAL STATEMENTS

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

No change.

31. High Deductibles

Not applicable.

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No change.

33. Asbestos/Environmental Reserves

No change.

34. Subscriber Savings Accounts

Not applicable.

35. Multiple Peril Crop Insurance

Not applicable.

36. Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes ☐ No ☐
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒
- 2.2

If yes, date of change:
3.

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒

If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

If yes, attach an explanation.

Yes ☐ No ☐ NA ☒
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2011
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2006
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

07/16/2007
- 6.4

By what department or departments?
Ohio.....
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☐ No ☐ NA ☒
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?.....

Yes ☒ No ☐ NA ☐
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?.....

Yes ☐ No ☒
- 7.2

If yes, give full information:
.....
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?.....

Yes ☐ No ☒
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?.....

Yes ☐ No ☒
- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

GENERAL INTERROGATORIES

FINANCIAL

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

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

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

14.2 If yes, please complete the following:

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?.....

Yes ☒ No ☐

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

1 Name of Custodian(s)	2 Custodian Address
Merrill Lynch.....	Columbus, Ohio.....
FirstMerit.....	Akron, Ohio.....

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter?

Yes ☐ No ☒

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes ☒ No ☐

17.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

PART 2

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories								
States, etc.	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2	3	4	5	6	7	
	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	
1. Alabama	AL	N	0	0	0	0	0	
2. Alaska	AK	N	0	0	0	0	0	
3. Arizona	AZ	N	0	0	0	0	0	
4. Arkansas	AR	N	0	0	0	0	0	
5. California	CA	N	0	0	0	0	0	
6. Colorado	CO	N	0	0	0	0	0	
7. Connecticut	CT	N	0	0	0	0	0	
8. Delaware	DE	N	0	0	0	0	0	
9. Dist. Columbia	DC	N	0	0	0	0	0	
10. Florida	FL	N	0	0	0	0	0	
11. Georgia	GA	N	0	0	0	0	0	
12. Hawaii	HI	N	0	0	0	0	0	
13. Idaho	ID	N	0	0	0	0	0	
14. Illinois	IL	L	0	0	0	0	0	
15. Indiana	IN	L	5,831,268	5,355,333	3,158,568	2,412,300	5,703,292	
16. Iowa	IA	N	0	0	0	0	0	
17. Kansas	KS	N	0	0	0	0	0	
18. Kentucky	KY	N	0	0	0	0	0	
19. Louisiana	LA	N	0	0	0	0	0	
20. Maine	ME	N	0	0	0	0	0	
21. Maryland	MD	N	0	0	0	0	0	
22. Massachusetts	MA	N	0	0	0	0	0	
23. Michigan	MI	N	0	0	0	0	0	
24. Minnesota	MN	N	0	0	0	0	0	
25. Mississippi	MS	N	0	0	0	0	0	
26. Missouri	MO	N	0	0	0	0	0	
27. Montana	MT	N	0	0	0	0	0	
28. Nebraska	NE	N	0	0	0	0	0	
29. Nevada	NV	N	0	0	0	0	0	
30. New Hampshire	NH	N	0	0	0	0	0	
31. New Jersey	NJ	N	0	0	0	0	0	
32. New Mexico	NM	N	0	0	0	0	0	
33. New York	NY	N	0	0	0	0	0	
34. No. Carolina	NC	N	0	0	0	0	0	
35. No. Dakota	ND	N	0	0	0	0	0	
36. Ohio	OH	L	14,238,203	13,548,339	8,050,255	7,006,236	13,150,989	
37. Oklahoma	OK	N	0	0	0	0	0	
38. Oregon	OR	N	0	0	0	0	0	
39. Pennsylvania	PA	N	0	0	0	0	0	
40. Rhode Island	RI	N	0	0	0	0	0	
41. So. Carolina	SC	N	0	0	0	0	0	
42. So. Dakota	SD	N	0	0	0	0	0	
43. Tennessee	TN	L	0	0	0	0	0	
44. Texas	TX	N	0	0	0	0	0	
45. Utah	UT	N	0	0	0	0	0	
46. Vermont	VT	N	0	0	0	0	0	
47. Virginia	VA	N	0	0	0	0	0	
48. Washington	WA	N	0	0	0	0	0	
49. West Virginia	WV	N	0	0	0	0	0	
50. Wisconsin	WI	N	0	0	0	0	0	
51. Wyoming	WY	N	0	0	0	0	0	
52. American Samoa	AS	N	0	0	0	0	0	
53. Guam	GU	N	0	0	0	0	0	
54. Puerto Rico	PR	N	0	0	0	0	0	
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	
56. Northern Mariana Islands	MP	N	0	0	0	0	0	
57. Canada	CN	N	0	0	0	0	0	
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	
59. Totals	(a) 4	20,069,471	18,903,672	11,208,823	9,418,536	18,854,281	15,442,812	
DETAILS OF WRITE-INS								
5801.	XXX							
5802.	XXX							
5803.	XXX							
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	0	0	0	0	0	0	

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

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

Schedule Y - Part 1

NONE

SCHEDULE Y PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

NONE

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	1,927	0	0.0	0.0
2.	Allied lines	2,079	0	0.0	0.0
3.	Farmowners multiple peril	3,838,663	2,648,049	69.0	26.2
4.	Homeowners multiple peril	6,517,689	5,281,526	81.0	76.2
5.	Commercial multiple peril	1,962,458	1,431,427	72.9	47.1
6.	Mortgage guaranty	0	0	0.0	0.0
8.	Ocean marine	0	0	0.0	0.0
9.	Inland marine	178,445	87,796	49.2	(0.1)
10.	Financial guaranty	0	0	0.0	0.0
11.1	Medical professional liability - occurrence	0	0	0.0	0.0
11.2	Medical professional liability – claims made	0	0	0.0	0.0
12.	Earthquake	5,017	0	0.0	0.0
13.	Group accident and health	0	0	0.0	0.0
14.	Credit accident and health	0	0	0.0	0.0
15.	Other accident and health	0	0	0.0	0.0
16.	Workers' compensation	0	0	0.0	0.0
17.1	Other liability occurrence	112,695	1,502	1.3	0.0
17.2	Other liability – claims made	2,387	0	0.0	0.0
17.3	Excess Workers' Compensation	0	0	0.0	0.0
18.1	Products liability - occurrence	8,794	9,660	109.8	0.0
18.2	Products liability – claims made	0	0	0.0	0.0
19.1,19.2	Private passenger auto liability	3,062,275	1,939,790	63.3	67.1
19.3,19.4	Commercial auto liability	827,805	243,766	29.4	25.8
21.	Auto physical damage	3,113,079	1,451,449	46.6	49.5
22.	Aircraft (all perils)	0	0	0.0	0.0
23.	Fidelity	0	0	0.0	0.0
24.	Surety	0	0	0.0	0.0
26.	Burglary and theft	15,129	0	0.0	54.7
27.	Boiler and machinery	79,733	(6,866)	(8.6)	14.2
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty	0	0	0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	TOTALS	19,728,175	13,088,099	66.3	54.2
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	781	781	726
2.	Allied lines	1,728	1,728	1,693
3.	Farmowners multiple peril	4,016,689	4,016,689	3,620,816
4.	Homeowners multiple peril	5,841,065	5,841,065	5,001,324
5.	Commercial multiple peril	2,063,299	2,063,299	1,844,110
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	208,716	208,716	184,587
10.	Financial guaranty	0	0	0
11.1	Medical professional liability - occurrence	0	0	0
11.2	Medical professional liability – claims made	0	0	0
12.	Earthquake	8,417	8,417	6,737
13.	Group accident and health	0	0	0
14.	Credit accident and health	0	0	0
15.	Other accident and health	0	0	0
16.	Workers' compensation	0	0	0
17.1	Other liability-occurrence	125,850	125,850	114,993
17.2	Other liability – claims made	4,438	4,438	0
17.3	Excess Workers' Compensation	0	0	0
18.1	Products liability - occurrence	8,001	8,001	9,588
18.2	Products liability – claims made	0	0	0
19.1,19.2	Private passenger auto liability	3,312,840	3,312,840	3,505,896
19.3,19.4	Commercial auto liability	944,988	944,988	894,401
21.	Auto physical damage	3,429,819	3,429,819	3,635,040
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	19,058	19,058	15,371
27.	Boiler and machinery	83,782	83,782	68,390
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	TOTALS	20,069,471	20,069,471	18,903,672
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0

STATEMENT AS OF MARCH 31, 2012 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2012 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2009 + Prior	5,297	329	5,626	1,577	1	1,578	3,495	3	153	3,651	(225)	(172)	(397)
2. 2010	6,635	532	7,167	960	8	968	5,099	48	50	5,197	(576)	(426)	(1,002)
3. Subtotals 2010 + prior	11,932	861	12,793	2,537	9	2,546	8,594	51	203	8,848	(801)	(598)	(1,399)
4. 2011.....	16,165	4,395	20,560	5,394	943	6,337	11,336	532	2,275	14,143	565	(645)	(80)
5. Subtotals 2011 + prior	28,097	5,256	33,353	7,931	952	8,883	19,930	583	2,478	22,991	(236)	(1,243)	(1,479)
6. 2012	XXX	XXX	XXX	XXX	6,873	6,873	XXX	4,779	8,025	12,804	XXX	XXX	XXX
7. Totals	28,097	5,256	33,353	7,931	7,825	15,756	19,930	5,362	10,503	35,795	(236)	(1,243)	(1,479)
8. Prior Year-End Surplus As Regards Policy-holders	125,704										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (0.8)	2. (23.6)	3. (4.4)
											Col. 13, Line 7 As a % of Col. 1 Line 8		
											4. (1.2)		

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 on "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 Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	.....NO.....
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	.....NO.....

Explanation:

1.
2.
3.
4.


Bar Code:

1.




261232012490000001

2.




261232012455000001

3.



261232012365000001

4.



261232012505000001

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,002,167	6,242,106
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		10,746
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation	62,776	250,685
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	5,939,391	6,002,167
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	5,939,391	6,002,167

SCHEDULE B – VERIFICATION

Mortgage Loans

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

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,056,795	5,260,556
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)	138,363	(203,761)
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and depreciation		0
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,195,158	5,056,795
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	5,195,158	5,056,795

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	164,393,953	166,135,870
2. Cost of bonds and stocks acquired	11,421,086	28,979,360
3. Accrual of discount	27,809	107,949
4. Unrealized valuation increase (decrease)	3,234,497	(2,171,089)
5. Total gain (loss) on disposals	286,409	2,200,203
6. Deduct consideration for bonds and stocks disposed of	8,799,322	30,664,600
7. Deduct amortization of premium	53,585	193,741
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	170,510,846	164,393,953
11. Deduct total nonadmitted amounts	272,073	263,165
12. Statement value at end of current period (Line 10 minus Line 11)	170,238,773	164,130,788

STATEMENT AS OF MARCH 31, 2012 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	101,727,600	10,638,276	7,967,948	(19,520)	104,378,408	0	0	101,727,600
2. Class 2 (a).....	4,791,849	0	318,132	(1,516)	4,472,200	0	0	4,791,849
3. Class 3 (a).....	370,000	0	0	0	370,000	0	0	370,000
4. Class 4 (a).....	0	0	0	0	0	0	0	0
5. Class 5 (a).....	0	0	0	0	0	0	0	0
6. Class 6 (a).....	0	0	0	0	0	0	0	0
7. Total Bonds	106,889,448	10,638,276	8,286,080	(21,036)	109,220,609	0	0	106,889,448
PREFERRED STOCK								
8. Class 1	983,880	0	0	(16,920)	966,960	0	0	983,880
9. Class 2	848,401	0	0	(4,803)	843,598	0	0	848,401
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	1,832,281	0	0	(21,723)	1,810,558	0	0	1,832,281
15. Total Bonds & Preferred Stock	108,721,729	10,638,276	8,286,080	(42,759)	111,031,167	0	0	108,721,729

(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 \$.....0 ; NAIC 2 \$.....0 ; NAIC 3 \$.....0 ; NAIC 4 \$.....0 ; NAIC 5 \$.....0 ; NAIC 6 \$.....0

SCHEDULE DA - PART 1

Short-Term Investments					
	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	2,827,468	XXX	2,827,468	82	0

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,094,223	3,220,410
2. Cost of short-term investments acquired	4,331,200	23,664,930
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	4,597,955	23,791,117
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,827,468	3,094,223
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,827,468	3,094,223

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B- Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E Verification

NONE

STATEMENT AS OF MARCH 31, 2012 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

[illegible]

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales under Contract”

[illegible]

STATEMENT AS OF MARCH 31, 2012 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

SCHEDULE B - PART 2

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

[illegible]

SCHEDULE B - PART 3

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

[illegible]

STATEMENT AS OF MARCH 31, 2012 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
		City	State									
NONE												
3999999 – Subtotals Unaffiliated								0	0	0	0	XXX
4099999 – Subtotals Affiliated								0	0	0	0	XXX
4199999 TOTALS								0	0	0	0	XXX

STATEMENT AS OF MARCH 31, 2012 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF MARCH 31, 2012 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
006449-EQ-1.....	Adams CO 12 Five Star Schs.....		02/03/2012.....	Stifel Nicolaus & Co., In.....		594,275	500,000	0	1FE.....
259309-XR-8.....	Douglas Cnty School Dist NE.....		03/27/2012.....	D A Davidson & Co.....		616,440	600,000	0	1FE.....
406036-GJ-6.....	Hall Cnty NE Sch Dist #2 Ser 2012.....		02/14/2012.....	D A Davidson & Co.....		346,518	325,000	0	1FE.....
491746-QU-0.....	Kentwood MI Public Schools.....		02/15/2012.....	Fifth Third Securities, L.....		223,684	200,000	0	1FE.....
667196-KV-0.....	Northview MI Public Schools.....		02/28/2012.....	Fifth Third Securities, L.....		325,731	300,000	0	1FE.....
2499999 - Total -	Bonds - U.S. Political Subdivisions of States, Territories and Possessions					2,106,648	1,925,000	0	XXX
3136A1-6Y-6.....	FNMA REMIC Ser 2011-M8 CL AB.....		02/06/2012.....	Merrill Lynch.....		821,512	798,069	515	1FE.....
425418-CQ-1.....	Hendricks Cnty IN Bldg Facs.....		03/14/2012.....	Fifth Third Securities, L.....		305,592	300,000	0	1FE.....
889396-MJ-3.....	Toledo OH Wtrwks Rev Ser B.....		01/19/2012.....	Fifth Third Securities, L.....		600,000	600,000	0	1FE.....
3199999 - Total -	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of...					1,727,104	1,698,069	515	XXX
961214-BK-8.....	Westpac Banking Corp.....	R.....	03/22/2012.....	First Empire Securities L.....		649,200	600,000	10,400	1FE.....
594185-AQ-3.....	ATT - Michigan Bell Telephone.....		02/27/2012.....	First Empire Securities L.....		784,500	600,000	6,018	1FE.....
713448-BY-3.....	Pepsico Inc.....		03/14/2012.....	Robert W. Baird & Co. Inc.....		489,300	500,000	535	1FE.....
921937-82-7.....	Vanguard S/T Bond ETF.....		01/06/2012.....	Merrill Lynch.....		550,324	0	0	1FE.....
3899999 - Total -	Bonds - Industrial, Misc.					2,473,324	1,700,000	16,953	XXX
8399997 - Total -	Bonds - Part 3					6,307,076	5,323,069	17,468	XXX
8399999 - Total -	Bonds					6,307,076	5,323,069	17,468	XXX
8999999 - Total -	Preferred Stocks					0	XXX	0	XXX
04315J-86-0.....	Artio Global High Income Fund.....	R.....	03/26/2012.....	Merrill Lynch.....	28,176.230	275,000	0	0	U.....
57060U-10-0.....	Market Vectors Tr Gold Miners ETF.....		03/26/2012.....	Merrill Lynch.....	3,260.000	165,019	0	0	L.....
72201M-73-5.....	PIMCO High Yield Fd CL P.....		01/12/2012.....	Merrill Lynch.....	18,191.841	165,000	0	0	U.....
9299999 - Total -	Common Stocks - Mutual Funds					605,019	XXX	0	XXX
998911-UC-3.....			03/30/2012.....	Merrill Lynch.....	4,508,990.000	4,508,990	0	0	U.....
9399999 - Total -	Common Stocks - Money Market Mutual Funds					4,508,990	XXX	0	XXX
9799997 - Total -	Common Stocks - Part 3					5,114,009	XXX	0	XXX
9799999 - Total -	Common Stocks					5,114,009	XXX	0	XXX
9899999 - Total -	Preferred and Common Stocks					5,114,009	XXX	0	XXX
9999999 Totals						11,421,086	XXX	17,468	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues3 .

STATEMENT AS OF MARCH 31, 2012 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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)
36217A-HW-5..	GNMA Pool #187536.....		03/15/2012..	PRINCIPAL RECEIPT.....		210	210	208	209	0	1	0	1	0	210	0	0	0	3	02/15/2017..	1FE
36295P-6H-0..	GNMA Pool #676872.....		03/15/2012..	PRINCIPAL RECEIPT.....		61,522	61,522	62,060	61,985	0	(463)	0	(463)	0	61,522	0	0	0	530	03/15/2023..	1FE
912827-7L-0..	U S Treasury Note.....		02/15/2012..	MATURITY.....		1,000,000	1,000,000	1,046,094	1,000,951	0	(951)	0	(951)	0	1,000,000	0	0	0	24,375	02/15/2012..	1
0599999 - Bonds - U.S. Governments						1,061,732	1,061,732	1,108,362	1,063,145	0	(1,413)	0	(1,413)	0	1,061,732	0	0	0	24,908	XXX	XXX
306297-WL-2..	Fall River MA.....		01/20/2012..	Called.....		414,100	410,000	415,506	410,877	0	(31)	0	(31)	0	410,846	2,790	3,254	3,254	2,790	06/01/2018..	1FE
577285-69-4..	Maui Cnty HI 2005 Ser A & B.....		03/01/2012..	MATURITY.....		700,000	700,000	713,041	700,344	0	(344)	0	(344)	0	700,000	0	0	0	12,250	03/01/2012..	1FE
603789-V5-4..	Minneapolis MN Spl SD No 001.....		02/01/2012..	MATURITY.....		600,000	600,000	617,040	600,234	0	(234)	0	(234)	0	600,000	0	0	0	12,000	02/01/2012..	1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,714,100	1,710,000	1,745,587	1,711,455	0	(609)	0	(609)	0	1,710,846	0	3,254	3,254	27,040	XXX	XXX
3128M1-LA-5..	FHLMC (Gold) Pool #G12221.....		03/15/2012..	PRINCIPAL RECEIPT.....		19,265	19,265	19,265	19,265	0	0	0	0	0	19,265	0	0	0	174	06/01/2021..	1FE
31335H-5P-4..	FHLMC (Gold) Pool #C90854.....		03/15/2012..	PRINCIPAL RECEIPT.....		17,480	17,480	17,538	17,536	0	(55)	0	(55)	0	17,480	0	0	0	142	09/01/2024..	1FE
31294K-NV-3..	FHLMC (Gold) Pool #E01304.....		03/15/2012..	PRINCIPAL RECEIPT.....		21,070	21,070	21,050	21,050	0	20	0	20	0	21,070	0	0	0	160	01/01/2018..	1FE
31294K-K5-3..	FHLMC (Gold) Pool #E01216.....		03/15/2012..	PRINCIPAL RECEIPT.....		11,264	11,264	11,348	11,316	0	(53)	0	(53)	0	11,264	0	0	0	103	10/01/2017..	1FE
3128M1-BB-4..	FHLMC (Gold) Pool #G11934.....		03/15/2012..	PRINCIPAL RECEIPT.....		15,282	15,282	15,272	15,262	0	20	0	20	0	15,282	0	0	0	135	04/01/2016..	1FE
3128M1-PA-1..	FHLMC (Gold) Pool #G12317.....		03/15/2012..	PRINCIPAL RECEIPT.....		17,138	17,138	17,138	17,138	0	0	0	0	0	17,138	0	0	0	150	08/01/2021..	1FE
3128MB-3A-3..	FHLMC (Gold) Pool #G13293.....		03/15/2012..	PRINCIPAL RECEIPT.....		29,347	29,347	29,126	29,159	0	188	0	188	0	29,347	0	0	0	230	12/01/2018..	1FE
31371L-JU-4..	FNMA Gtd Mtg Pool #255075.....		03/25/2012..	PRINCIPAL RECEIPT.....		29,276	29,276	29,267	29,260	0	16	0	16	0	29,276	0	0	0	263	02/01/2024..	1FE
31402R-GM-5..	FNMA Pool #735604.....		03/25/2012..	PRINCIPAL RECEIPT.....		27,626	27,626	27,713	27,686	0	(60)	0	(60)	0	27,626	0	0	0	249	06/01/2020..	1FE
3136A2-VK-6..	FNMA CMO TR-2011-126.....		03/25/2012..	PRINCIPAL RECEIPT.....		8,274	8,274	8,274	8,274	0	0	0	0	0	8,274	0	0	0	39	06/25/2040..	1FE
31381P-C9-7..	FNMA DUS Pool #466396.....		03/25/2012..	PRINCIPAL RECEIPT.....		1,520	1,520	1,523	1,523	0	(3)	0	(3)	0	1,520	0	0	0	9	11/01/2020..	1FE
31371L-XW-4..	FNMA Gtd Mtg Pool #25549.....		03/25/2012..	PRINCIPAL RECEIPT.....		19,183	19,183	19,075	19,081	0	101	0	101	0	19,183	0	0	0	178	10/01/2024..	1FE
31371L-7J-2..	FNMA Gtd Mtg Pool #255697.....		03/25/2012..	PRINCIPAL RECEIPT.....		32,553	32,553	33,418	33,057	0	(504)	0	(504)	0	32,553	0	0	0	249	04/01/2015..	1FE
31402Y-NJ-9..	FNMA Gtd Mtg Pool #742093.....		03/25/2012..	PRINCIPAL RECEIPT.....		30,793	30,793	29,965	30,101	0	692	0	692	0	30,793	0	0	0	232	04/01/2019..	1FE
31416X-HY-9..	FNMA Gtd Mtg Pool #AB2046.....		03/25/2012..	PRINCIPAL RECEIPT.....		14,381	14,381	14,139	14,143	0	239	0	239	0	14,381	0	0	0	70	01/01/2026..	1FE
31371K-VB-4..	FNMA Pool #254510.....		03/25/2012..	PRINCIPAL RECEIPT.....		13,656	13,656	13,835	13,767	0	(111)	0	(111)	0	13,656	0	0	0	113	11/01/2017..	1FE
31371K-ZX-8..	FNMA Pool #254690.....		03/25/2012..	PRINCIPAL RECEIPT.....		15,310	15,310	15,204	15,213	0	97	0	97	0	15,310	0	0	0	137	04/01/2023..	1FE
31371L-DT-3..	FNMA Pool #254914.....		03/25/2012..	PRINCIPAL RECEIPT.....		15,200	15,200	15,314	15,203	0	(4)	0	(4)	0	15,200	0	0	0	112	09/01/2013..	1FE
31371L-SL-4..	FNMA Pool #255323.....		03/25/2012..	PRINCIPAL RECEIPT.....		16,124	16,124	16,330	16,174	0	(50)	0	(50)	0	16,124	0	0	0	121	07/01/2014..	1FE
31385W-SB-6..	FNMA Pool #555014.....		03/25/2012..	PRINCIPAL RECEIPT.....		19,096	19,096	19,275	19,191	0	(95)	0	(95)	0	19,096	0	0	0	169	11/01/2017..	1FE
31385X-GK-7..	FNMA Pool #555602.....		03/25/2012..	PRINCIPAL RECEIPT.....		21,019	21,019	20,861	20,890	0	129	0	129	0	21,019	0	0	0	174	06/01/2018..	1FE
3136A1-6Y-6..	FNMA REMIC Ser 2011-M8 CL AB.....		03/25/2012..	PRINCIPAL RECEIPT.....		776	776	799	0	0	(23)	0	(23)	0	776	0	0	0	2	08/25/2021..	1FE
3199999 - Total - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of...						395,632	395,632	395,729	394,289	0	544	0	544	0	395,632	0	0	0	3,211	XXX	XXX
740816-AF-0..	Harvard Pres & Fell College 144A.....		03/12/2012..	Called @ 107.6641700.....		215,328	200,000	204,600	201,967	0	(182)	0	(182)	0	201,785	0	13,544	13,544	6,583	01/15/2014..	1FE
78490F-SC-4..	SLM Corporation Series B.....		03/15/2012..	MATURITY.....		600,000	600,000	318,132	318,132	0	0	0	0	0	318,132	0	281,868	281,868	7,612	03/15/2012..	2FE
3899999 - Bonds - Industrial and Miscellaneous						815,328	800,000	522,732	520,099	0	(182)	0	(182)	0	519,917	0	295,412	295,412	14,196	XXX	XXX
8399997 - Bonds - Part 4						3,986,792	3,967,363	3,772,411	3,688,987	0	(1,660)	0	(1,660)	0	3,688,126	0	298,666	298,666	69,355	XXX	XXX
8399999 - Total - Bonds						3,986,792	3,967,363	3,772,411	3,688,987	0	(1,660)	0	(1,660)	0	3,688,126	0	298,666	298,666	69,355	XXX	XXX
8999999 - Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
001620-86-6..	Alerian MLP ETF.....		02/07/2012..	ROC.....	0.000	2,529		2,529	2,529	0	0	0	0	0	2,529	0	0	0	0		
277923-72-8..	Eaton Vance Global Macro Fund.....	R	03/26/2012..	Merrill Lynch.....	27,610,442	275,000		287,257	271,135	16,123	0	0	16,123	0	287,257	0	(12,257)	(12,257)	1,756		J
486606-10-6..	Keyne Anderson MLP.....		01/02/2012..	ROC.....	0.000	12,194		12,194	12,194	0	0	0	0	0	12,194	0	0	0	0		
55312N-10-6..	MLP & Strategic Equity Fund Inc.....		02/01/2012..	ROC.....	0.000	11,165		11,165	11,165	0	0	0	0	0	11,165	0	0	0	0		
9299999 - Common Stocks - Mutual Funds						300,888	XXX	313,146	297,023	16,123	0	0	16,123	0	313,146	0	(12,257)	(12,257)	1,756	XXX	XXX
998911-UC-3..	BBIF Money Fund Class 4.....		03/30/2012..	Merrill Lynch.....	4,511,642.000	4,511,642		4,511,642	4,511,642	0	0	0	0	0	4,511,642	0	0	0	0		J
9399999 - Common Stocks - Money Market Mutual Funds						4,511,642	XXX	4,511,642	0	0	0	0	0	0	4,511,642	0	0	0	0	XXX	XXX
9799997 - Common Stocks - Part 4						4,812,530	XXX	4,824,788	297,023	16,123	0	0	16,123	0	4,824,788	0	(12,257)	(12,257)	1,756	XXX	XXX
9799999 - Total - Common Stocks						4,812,530	XXX	4,824,788	297,023	16,123	0	0	16,123	0	4,824,788	0	(12,257)	(12,257)	1,756	XXX	XXX
9899999 - Total - Preferred and Common Stocks						4,812,530	XXX	4,824,788	297,023	16,123	0	0	16,123	0	4,824,788	0	(12,257)	(12,257)	1,756	XXX	XXX
9999999 Totals						8,799,322	XXX	8,597,199	3,986,010	16,123	(1,660)	0	14,463	0	8,512,914	0	286,409	286,409	71,112	XXX	XXX

STATEMENT AS OF MARCH 31, 2012 OF THE LIGHTNING ROD MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi- fication	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
9999999 Totals						8,799,322	XXX	8,597,199	3,986,010	16,123	(1,660)	0	14,463	0	8,512,914	0	286,409	286,409	71,112	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues2 .

Schedule DB - Part A - Section 1

NONE

Sch. DB - Pt. A - Sn. 1 - Footnote (a)

NONE

Schedule DB - Part B - Section 1

NONE

Sch. DB - Pt. B - Sn. 1 - Footnotes

NONE

Schedule DB - Part D

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

Schedule E - Part 2 - Cash Equivalents

NONE