



QUARTERLY STATEMENT

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

JAMES RIVER INSURANCE COMPANY

NAIC Group Code.....3494, 3494 (Current Period) (Prior Period)	NAIC Company Code..... 12203	Employer's ID Number..... 22-2824607
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... June 30, 1987	Commenced Business..... September 11, 1987	
Statutory Home Office	52 EAST GAY STREET..... COLUMBUS OH 43215 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	6641 WEST BROAD STREET, SUITE 300..... RICHMOND VA 23230 <i>(Street and Number) (City or Town, State and Zip Code)</i>	(804) 289-2700 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. BOX 27648..... RICHMOND VA 23261 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	6641 WEST BROAD STREET, SUITE 300..... RICHMOND VA 23230 <i>(Street and Number) (City or Town, State and Zip Code)</i>	(804) 289-2700 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.jamesriverins.com	
Statutory Statement Contact	BRUCE EDWARD SHORT <i>(Name)</i> Bruce.Short@jamesriverins.com <i>(E-Mail Address)</i>	(804) 289-2150 <i>(Area Code) (Telephone Number) (Extension)</i> (804) 287-2804 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	President	2. DEBORAH PACE THORSVIK	Treasurer & Controller
3. PAMELA LLULL KNOWLES	Secretary	4.	
OTHER			
GREGG THOMAS DAVIS	Chairman of the Board	BRUCE EDWARD SHORT	Vice President, Chief Financial Officer

DIRECTORS OR TRUSTEES

BRUCE EDWARD SHORT	RICHARD JOHN SCHMITZER	JOHN GORDON CLARKE	GREGG THOMAS DAVIS
RICHARD HAMILTON SEWARD			

State of..... VIRGINIA
County of..... HENRICO

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) RICHARD JOHN SCHMITZER _____ 1. (Printed Name) _____ President _____ (Title)	_____ (Signature) DEBORAH PACE THORSVIK _____ 2. (Printed Name) _____ Treasurer & Controller _____ (Title)	_____ (Signature) PAMELA LLULL KNOWLES _____ 3. (Printed Name) _____ Secretary _____ (Title)
--	--	--

Subscribed and sworn to before me
This _____ day of _____

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.....	267,514,299	0	267,514,299	248,158,132
2. Stocks:				
2.1 Preferred stocks.....	31,879,409	0	31,879,409	21,770,484
2.2 Common stocks.....	22,523,154	0	22,523,154	56,800,552
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(1,743,036)), cash equivalents (\$.....6,030,614) and short-term investments (\$.....18,812,350).....	23,099,928	0	23,099,928	24,073,047
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	345,016,790	0	345,016,790	350,802,215
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	3,155,809	0	3,155,809	2,821,042
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	125,536,143	1,394,190	124,141,953	56,142,369
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	0	0	0	0
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	7,204,208	0	7,204,208	15,029,477
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	1,758,365	0	1,758,365	0
18.2 Net deferred tax asset.....	10,264,287	3,788,885	6,475,402	6,382,584
19. Guaranty funds receivable or on deposit.....	0	0	0	0
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	2,950,396	0	2,950,396	0
24. Health care (\$.....0) and other amounts receivable.....	0	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 through 25).....	495,885,998	5,183,075	490,702,923	431,177,687
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	495,885,998	5,183,075	490,702,923	431,177,687

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	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.	0	0	0	0
2502.	0	0	0	0
2503.	0	0	0	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).....	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....9,381,164).....	94,339,693	94,506,231
2. Reinsurance payable on paid losses and loss adjustment expenses.....	5,285,866	19,637,492
3. Loss adjustment expenses.....	55,794,371	56,910,497
4. Commissions payable, contingent commissions and other similar charges.....	365,802	55,224
5. Other expenses (excluding taxes, licenses and fees).....	.0	.0
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	.0	.0
7.1 Current federal and foreign income taxes (including \$....1,304,921 on realized capital gains (losses)).....	.0	.277,911
7.2 Net deferred tax liability.....	.0	.0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	.0	.0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....97,644,694 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....)	20,057,120	15,142,822
10. Advance premium.....	.0	.0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	.0	.0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	82,021,488	21,766,782
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	.0	.0
15. Remittances and items not allocated.....	.0	.0
16. Provision for reinsurance.....	2,308,000	2,308,000
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	2,094,948
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 \$.....0 and interest thereon \$.....0.....	.0	.0
25. Aggregate write-ins for liabilities.....	4,318,302	2,464,089
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	264,490,642	215,163,996
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	264,490,642	215,163,996
29. Aggregate write-ins for special surplus funds.....	.0	2,399,669
30. Common capital stock.....	3,547,500	3,547,500
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.....	134,601,871	134,601,871
35. Unassigned funds (surplus).....	88,062,910	75,464,651
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	.0	.0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	.0	.0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	226,212,281	216,013,691
38. Totals.....	490,702,923	431,177,687

DETAILS OF WRITE-INS

2501. Other liabilities.....	65,121	72,665
2502. Deferred ceding commission.....	4,108,880	2,325,771
2503. Excise tax payable.....	144,301	65,653
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).....	4,318,302	2,464,089
2901. Additional admitted deferred tax assets.....	.0	2,399,669
2902. ....	.0	.0
2903. ....	.0	.0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	.0	.0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	.0	2,399,669
3201. ....	.0	.0
3202. ....	.0	.0
3203. ....	.0	.0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	.0	.0
3299. Totals (Lines 3201 thru 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 \$.....77,595,470).....	68,490,262	58,616,292	122,036,050
1.2 Assumed..... (written \$.....88,703,472).....	42,862,492	21,038,481	53,725,858
1.3 Ceded..... (written \$.....141,761,364).....	91,729,472	60,286,310	134,153,232
1.4 Net..... (written \$.....24,537,578).....	19,623,282	19,368,463	41,608,676
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....9,484,373):			
2.1 Direct.....	20,510,192	14,049,426	27,807,990
2.2 Assumed.....	44,853,975	14,675,688	56,279,374
2.3 Ceded.....	58,201,112	25,114,674	76,704,317
2.4 Net.....	7,163,055	3,610,440	7,383,047
3. Loss adjustment expenses incurred.....	5,831,398	4,663,410	11,994,354
4. Other underwriting expenses incurred.....	6,062,792	5,394,676	11,113,562
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	19,057,245	13,668,526	30,490,964
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	566,037	5,699,937	11,117,712
INVESTMENT INCOME			
9. Net investment income earned.....	9,143,162	9,662,197	19,235,825
10. Net realized capital gains (losses) less capital gains tax of \$.....1,304,921.....	2,423,424	3,094,455	4,907,223
11. Net investment gain (loss) (Lines 9 + 10).....	11,566,586	12,756,652	24,143,048
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....70,482).....	(70,482)	(236,652)	(364,796)
13. Finance and service charges not included in premiums.....	0	0	0
14. Aggregate write-ins for miscellaneous income.....	(14,058)	(451)	53,611
15. Total other income (Lines 12 through 14).....	(84,540)	(237,103)	(311,185)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	12,048,083	18,219,486	34,949,575
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).....	12,048,083	18,219,486	34,949,575
19. Federal and foreign income taxes incurred.....	3,353,342	2,506,680	5,809,048
20. Net income (Line 18 minus Line 19) (to Line 22).....	8,694,741	15,712,806	29,140,527
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	216,013,691	219,760,243	219,760,243
22. Net income (from Line 20).....	8,694,741	15,712,806	29,140,527
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 \$.....354,352.....	875,513	1,088,229	(262,620)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	853,018	(2,100,793)	(2,824,446)
27. Change in nonadmitted assets.....	(224,682)	3,996,223	3,074,559
28. Change in provision for reinsurance.....	0	0	(1,874,572)
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	(31,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	10,198,590	18,696,465	(3,746,552)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	226,212,281	238,456,708	216,013,691
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous.....	(14,058)	(451)	53,611
1402.	0	0	0
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(14,058)	(451)	53,611
3701. Additional admitted deferred tax assets.....	0	2,592,872	2,399,669
3702. Reclassification of additional admitted deferred tax assets to special surplus funds.....	0	(2,592,872)	(2,399,669)
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

Statement for June 30, 2012 of the **JAMES RIVER INSURANCE COMPANY**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	16,973,867	17,787,683	25,851,726
2. Net investment income.....	7,924,137	9,462,902	18,696,548
3. Miscellaneous income.....	(84,540)	(451)	53,611
4. Total (Lines 1 through 3).....	24,813,464	27,250,134	44,601,885
5. Benefit and loss related payments.....	13,855,950	29,991,740	29,987,618
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.....	12,701,598	12,949,710	26,181,231
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....1,304,921 tax on capital gains (losses).....	6,694,539	6,530,484	9,673,190
10. Total (Lines 5 through 9).....	33,252,087	49,471,934	65,842,039
11. Net cash from operations (Line 4 minus Line 10).....	(8,438,623)	(22,221,800)	(21,240,154)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	59,791,876	136,678,867	226,128,841
12.2 Stocks.....	28,591,942	0	0
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	3,843	3,843
12.7 Miscellaneous proceeds.....	0	5,215,370	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	88,383,818	141,898,080	226,132,684
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	69,385,849	103,020,279	139,749,531
13.2 Stocks.....	8,341,334	45,533,397	54,533,398
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	0	0	38,560
13.7 Total investments acquired (Lines 13.1 to 13.6).....	77,727,183	148,553,676	194,321,489
14. Net increase (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).....	10,656,635	(6,655,596)	31,811,195
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	31,000,000
16.6 Other cash provided (applied).....	(3,191,131)	381,790	2,095,978
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(3,191,131)	381,790	(28,904,022)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(973,119)	(28,495,606)	(18,332,981)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	24,073,047	42,406,028	42,406,028
19.2 End of period (Line 18 plus Line 19.1).....	23,099,928	13,910,422	24,073,047
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of James River Insurance Company ("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 purposes of 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 accompanying financial statements contain no differences as a result of practices prescribed or permitted by Ohio that differ from the NAIC's *Accounting Practices and Procedures Manual*.

C. Accounting Policies

Perpetual preferred stock is stated at fair market value. Mandatorily redeemable preferred stock is stated at amortized cost.

Note 2 - Accounting Changes and Corrections of Errors

- A. The Company adopted the provisions of SSAP 101 *Accounting for Income Taxes - A Replacement of SSAP 10R and SSAP 10* (SSAP 101), effective January 1, 2012. SSAP 101 provides new requirements for tax loss contingencies and the calculation and admissibility of deferred tax assets. The difference between the recalculated amounts as of January 1, 2012, and the amount actually reported in the prior year financial statements is treated as a change in accounting principle in accordance with SSAP 3 *Accounting Changes and Corrections of Errors*. There was no material impact in unassigned funds as of January 1, 2012 as a result of adopting SSAP 101.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 - Discontinued Operations

Not applicable.

Note 5 - Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for Mortgage-Backed Securities, Collateralized Mortgage Obligations and Other Structured Securities were generated using a purchased prepayment model. The prepayment model uses a number of factors to estimate prepayment activity including the time of year (seasonality), current levels of interest rates (refinancing incentive), economic activity (including housing turnover) and term and age of the underlying collateral (burnout, seasoning).
- (2) At June 30, 2012, the Company held no securities with a recognized other-than-temporary impairment.
- (3) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:
- a. The aggregate amount of unrealized losses:

1. Less than 12 months	\$ 6,869
2. 12 months or longer	\$ 18,564
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	\$ 138,271
2. 12 months or longer	\$ 741,139
- (4) Impairments are based on periodic analytical reviews. Analysis relies on actual collateral performance measurements including, but not limited to prepayment rates, default rates, delinquencies, and loss severity sourced through third party data providers.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 - Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 - Derivative Instruments

Not applicable.

Note 9 - Income Taxes

SSAP 101 was implemented in the first quarter of 2012. See Note 2 – Accounting Changes and Corrections of Errors.

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

No significant change.

Note 11 - Debt

Not applicable.

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

Not applicable.

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

Not applicable.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 - Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured at Fair Value

1. Fair Values for Items Measured and Reported at Fair Value by Levels 1, 2 and 3

For statutory accounting, certain investments are carried at fair value, while others may periodically be carried at fair value based on certain factors such as the NAIC's lower of cost or market rule or an impairment. Assets recorded at fair value are categorized based on an evaluation of the various inputs used to measure the fair value.

Three levels of inputs are used to measure fair value:

- (1) Level 1: quoted prices in active markets for identical assets,
- (2) Level 2: indirect observable inputs, including prices for similar assets and market corroborated inputs, and
- (3) Level 3: unobservable inputs reflecting assumptions that market participants would use, including assumptions about risk.

Supporting documentation received from pricing vendors detailing the inputs, models and processes used in the vendor's evaluation process is used to determine the appropriate fair value hierarchy. Documentation from each pricing vendor is reviewed and monitored periodically to ensure they are consistent with pricing policy procedures. Market information obtained from brokers with respect to security valuations is also considered in the pricing hierarchy.

NOTES TO FINANCIAL STATEMENTS**Note 20 - Fair Value Measurements (continued)**

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds - Industrial & Misc.	\$ 0	\$ 5,542,288	\$ 26,928,603	\$ 32,470,891
Perpetual Preferred Stock - Industrial & Misc.	0	26,862,949	0	26,862,949
Common Stock - Industrial & Misc.	0	734,100	0	734,100
Common Stock - Mutual Funds	<u>6,558,720</u>	<u>0</u>	<u>0</u>	<u>6,558,720</u>
Total common stocks	6,558,720	734,100	0	7,292,820
Short-term bonds - Industrial & Misc.	<u>0</u>	<u>0</u>	<u>119,275</u>	<u>119,275</u>
Total assets at fair value	<u>\$ 6,558,720</u>	<u>\$ 33,139,337</u>	<u>\$ 27,047,878</u>	<u>\$ 66,745,935</u>

The Company held no liabilities measured at fair value as of June 30, 2012. There were no transfers between Level 1 and Level 2 for assets held at June 30, 2012.

2. Rollforward of Level 3 Fair Value Measurements Above:

	<u>Bond – Industrial & Misc.</u>	<u>Common Stock – Industrial & Misc.</u>	<u>Short-Term Bonds</u>	<u>Total Level 3</u>
Beginning balance at January 1, 2012	\$ 37,402,444	\$ 32,242	\$ 0	\$37,434,686
Transfers into Level 3 (a)	211,594	0	0	211,594
Transfers into Level 3 (b)	1,490,020	0	0	1,490,020
Transfers out of Level 3 (a)	(5,583,030)	0	0	(5,583,030)
Transfers out of Level 3 (b)	(2,550,306)	0	0	(2,550,306)
Total gains and (losses) included in Net Income	227,558	30,850	3,080	261,488
Total gains and (losses) included in Surplus	1,653,361	0	(1,958)	1,651,403
Purchases	7,750,925	0	118,482	7,869,407
Sales	(13,673,963)	(63,092)	(329)	(13,737,384)
Ending balance at June 30, 2012	<u>\$ 26,928,603</u>	<u>\$ 0</u>	<u>\$ 119,275</u>	<u>\$27,047,878</u>

(a) Measurement basis changed from amortized cost to fair value based on NAIC designation.

(b) Transfers due to a change in observability of inputs used to determine fair value.

3. Policy on Transfers Into and Out of Level 3

Transfers in and out of Level 3 are recognized based on the beginning of the reporting period.

4. Input and Techniques Used for Level 2 and Level 3 Fair Values

Fair value measurements for fixed income and equity securities are based on values either published by the NAIC's Securities Valuation Office (SVO) or from an external pricing source. Under certain circumstances, if neither an SVO price or vendor price is available, a price may be obtained from a broker. Short-term securities and cash equivalents are valued at amortized cost.

When published prices from the SVO are not available, the Company relies predominately on external pricing sources that have been evaluated and approved by the investment manager's pricing policy committee. Generally, external pricing service vendors use a pricing methodology involving the market approach, including pricing models, which use prices and relevant market information regarding a particular security or securities with similar characteristics to establish a valuation.

Investments for which external sources are not available or are determined by the investment manager not to be representative of fair value are recorded at fair value as determined by the investment manager. In determining the fair value of such investments, the investment manager considers one or more of the following factors: type of security held, convertibility or exchangeability of the security, redeemability of the security (including timing of such redemptions), application of industry accepted valuation models, recent trading activity, liquidity, estimates of liquidation value, purchase cost, and prices received for securities with similar terms of the same issuer or similar issuers. At June 30, 2012, there were no investments for which external sources were unavailable to determine fair value.

5. Derivative Fair Values

Not applicable.

B. Other Fair Value Disclosures

Not applicable.

NOTES TO FINANCIAL STATEMENTS**Note 20 - Fair Value Measurements (continued)**

C. Fair Values for All Financial Instruments by Levels 1, 2, and 3

The table below reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

	<u>Fair Value</u>	<u>Admitted Value</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practical (Carrying Value)</u>
Bonds	\$283,826,578	\$267,514,299	\$13,594,523	\$218,821,811	\$51,410,244	\$0
Preferred stocks	31,990,485	31,879,409	0	31,990,485	0	0
Common stocks	7,292,820	7,292,820	6,558,720	734,100	0	0
Cash equivalents and short-term investments	24,842,964	24,842,964	18,693,075	6,030,614	119,275	0
Total assets	<u>\$347,952,847</u>	<u>\$331,529,492</u>	<u>\$38,846,318</u>	<u>\$257,577,010</u>	<u>\$51,529,519</u>	<u>\$0</u>

D. Financial Instruments for which Not Practical to Determine Fair Values

Not applicable.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

The following table provides an analysis of the change in loss and loss adjustment expense (LAE) reserves net of reinsurance recoverables for the indicated periods (in thousands):

	<u>June 30, 2012</u>	<u>December 31, 2011</u>
Balance at beginning of period	\$ 151,417	\$ 173,340
Loss and loss adjustment expense incurred:		
Current accident year	15,518	37,230
Prior accident years	(2,524)	(17,853)
	<u>12,994</u>	<u>19,377</u>
Loss and loss adjustment expense payments made for:		
Current accident year	337	8,652
Prior accident years	13,940	32,648
	<u>14,277</u>	<u>41,300</u>
Balance at end of period	<u>\$ 150,134</u>	<u>\$ 151,417</u>

Reserves for incurred losses and LAE attributable to insured events of prior years, decreased by approximately \$2.5 million in 2012, resulting primarily from the other liability lines of business. This change is the result of an ongoing analysis of recent development trends and additional information regarding individual claims.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 28 - Health Care Receivables

Not applicable.

Note 29 - Participating Policies

Not applicable.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

Not applicable.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....

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. 12/31/2009.....

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). 8/6/2010.....

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

PART 1 - FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....4,337,873

PART 1 - INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0
13. Amount of real estate and mortgages held in short-term investments: \$.....0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$15,191,668	\$15,230,334
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).....	\$15,191,668	\$15,230,334
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
 If no, attach a description with this statement.

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

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

1 Name of Custodian(s)	2 Custodian Address
U. S. Bank, N.A.	1025 Connecticut Avenue, N.W., Suite 517, Washington, DC 20036
U. S. Bank, N.A.	One Federal St., Third Floor, Boston, Massachusetts 02110

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
N/A	General Re - New England Asset Management	76 Batterson Park Road, Farmington, CT 06032
N/A	Angelo, Gordon & Co.	245 Park Ave., New York, NY 10167

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes No
- 17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period				
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total	
	.....0.0	.....0.000 %	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
Total.....	.....XXX..	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

5. Operating Percentages:

5.1 A&H loss percent 0.0 %
 5.2 A&H cost containment percent 0.0 %
 5.3 A&H expense percent excluding cost containment expenses 0.0 %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
19453.....	13-5616275.....	Transatlantic Reinsurance Company.....	NY.....	Yes.....
All Other Insurers				
00000.....	AA-3190339.....	Renaissance Reinsurance Ltd.....	BM.....	No.....
00000.....	AA-3190958.....	Third Point Reinsurance Ltd.....	BM.....	No.....
00000.....	AA-3194122.....	Davinci Reinsurance Ltd.....	BM.....	No.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama	AL	E	949,376	884,517	(375)	107,095	2,662,032	2,790,801
2. Alaska	AK	E	137,884	124,510	0	1,500	448,606	629,459
3. Arizona	AZ	E	1,703,497	1,274,042	727,600	667,684	5,147,378	3,880,963
4. Arkansas	AR	E	754,238	747,344	35,199	0	1,756,600	1,492,523
5. California	CA	E	22,469,983	19,787,746	3,043,226	3,104,984	77,124,726	76,400,607
6. Colorado	CO	E	1,137,469	1,056,357	73,432	200,348	5,596,133	6,564,408
7. Connecticut	CT	E	405,718	299,784	(155,307)	51,745	2,234,064	1,982,524
8. Delaware	DE	E	115,880	117,030	271,731	562,622	476,984	507,663
9. District of Columbia	DC	E	56,556	74,089	0	0	446,983	514,758
10. Florida	FL	E	5,351,808	4,768,912	1,059,203	2,213,597	16,146,476	18,436,476
11. Georgia	GA	E	1,364,248	1,607,689	514,052	373,388	3,970,078	4,633,855
12. Hawaii	HI	E	264,576	212,477	0	100,000	1,018,402	1,204,985
13. Idaho	ID	E	264,366	252,538	313,018	0	1,081,259	1,255,919
14. Illinois	IL	E	2,890,688	2,612,830	109,903	84,077	8,332,739	7,192,989
15. Indiana	IN	E	872,035	414,732	(5,550)	44,600	2,941,169	2,677,599
16. Iowa	IA	E	361,185	197,059	0	0	768,500	692,597
17. Kansas	KS	E	262,312	210,514	0	115,000	942,721	1,158,026
18. Kentucky	KY	E	407,948	228,556	(66)	152,088	1,285,282	1,123,867
19. Louisiana	LA	E	2,001,262	2,505,655	213,413	1,464,720	9,904,909	12,063,795
20. Maine	ME	E	63,420	88,173	0	0	329,486	265,635
21. Maryland	MD	E	695,235	677,276	8,502	162,080	3,060,055	3,455,175
22. Massachusetts	MA	E	1,224,118	857,329	521,108	384,043	3,986,270	4,212,416
23. Michigan	MI	E	530,488	719,960	0	626,944	2,486,177	2,652,500
24. Minnesota	MN	E	519,065	514,387	115,000	40,000	1,947,810	2,007,951
25. Mississippi	MS	E	714,980	443,910	7,916	150,000	1,880,489	1,395,790
26. Missouri	MO	E	2,279,205	1,455,632	295,700	255,000	8,115,144	3,592,997
27. Montana	MT	E	210,225	99,170	0	0	540,953	345,370
28. Nebraska	NE	E	81,599	101,719	85,500	0	1,934,223	1,385,481
29. Nevada	NV	E	1,254,512	1,190,178	1,679,853	287,431	4,140,260	5,328,975
30. New Hampshire	NH	E	184,273	107,490	10,722	0	502,178	474,706
31. New Jersey	NJ	E	2,176,701	2,047,044	195,824	332,778	8,222,267	7,379,907
32. New Mexico	NM	E	222,413	229,790	453,095	11,900	1,144,310	1,038,217
33. New York	NY	E	7,146,329	2,694,576	983,618	2,424,295	19,318,605	12,219,289
34. North Carolina	NC	E	965,823	813,172	218,000	521,131	5,422,933	3,542,246
35. North Dakota	ND	E	66,452	109,608	0	0	614,516	753,491
36. Ohio	OH	L	0	0	0	0	0	6
37. Oklahoma	OK	E	614,225	540,206	339,864	27,600	3,240,417	3,253,156
38. Oregon	OR	E	616,363	655,501	149,616	182,314	2,068,244	3,038,555
39. Pennsylvania	PA	E	2,476,802	1,610,970	136,831	536,964	10,315,941	10,228,247
40. Rhode Island	RI	E	248,051	171,302	995,000	0	857,415	1,583,068
41. South Carolina	SC	E	509,861	499,900	42,975	88,925	2,004,496	2,081,877
42. South Dakota	SD	E	82,316	50,111	0	0	201,996	276,429
43. Tennessee	TN	E	1,108,274	718,340	179,750	49,397	3,229,586	2,220,305
44. Texas	TX	E	6,811,755	6,110,969	2,405,740	3,597,745	23,602,515	28,020,634
45. Utah	UT	E	508,717	330,571	0	0	1,541,256	1,269,562
46. Vermont	VT	E	34,145	14,493	0	0	76,668	411,157
47. Virginia	VA	E	1,169,139	1,002,269	170,000	4,193,378	3,205,048	4,626,028
48. Washington	WA	E	1,596,885	1,451,656	231,933	993,404	5,536,684	7,703,584
49. West Virginia	WV	E	1,000,867	92,096	0	0	1,452,510	441,306
50. Wisconsin	WI	E	547,751	546,688	0	623	2,797,480	3,086,682
51. Wyoming	WY	E	141,353	129,706	0	(2,750)	426,772	516,089
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	E	0	0	0	0	0	0
55. US Virgin Islands	VI	E	23,099	32,228	0	0	182,851	225,272
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CN	N	0	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Totals	(a)	1	77,595,470	63,482,801	15,426,026	24,106,650	266,670,596	264,235,917

DETAILS OF WRITE-INS

5801.	XXX	0	0	0	0	0	0	0
5802.	XXX	0	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	0	0	0	0	0	0	0

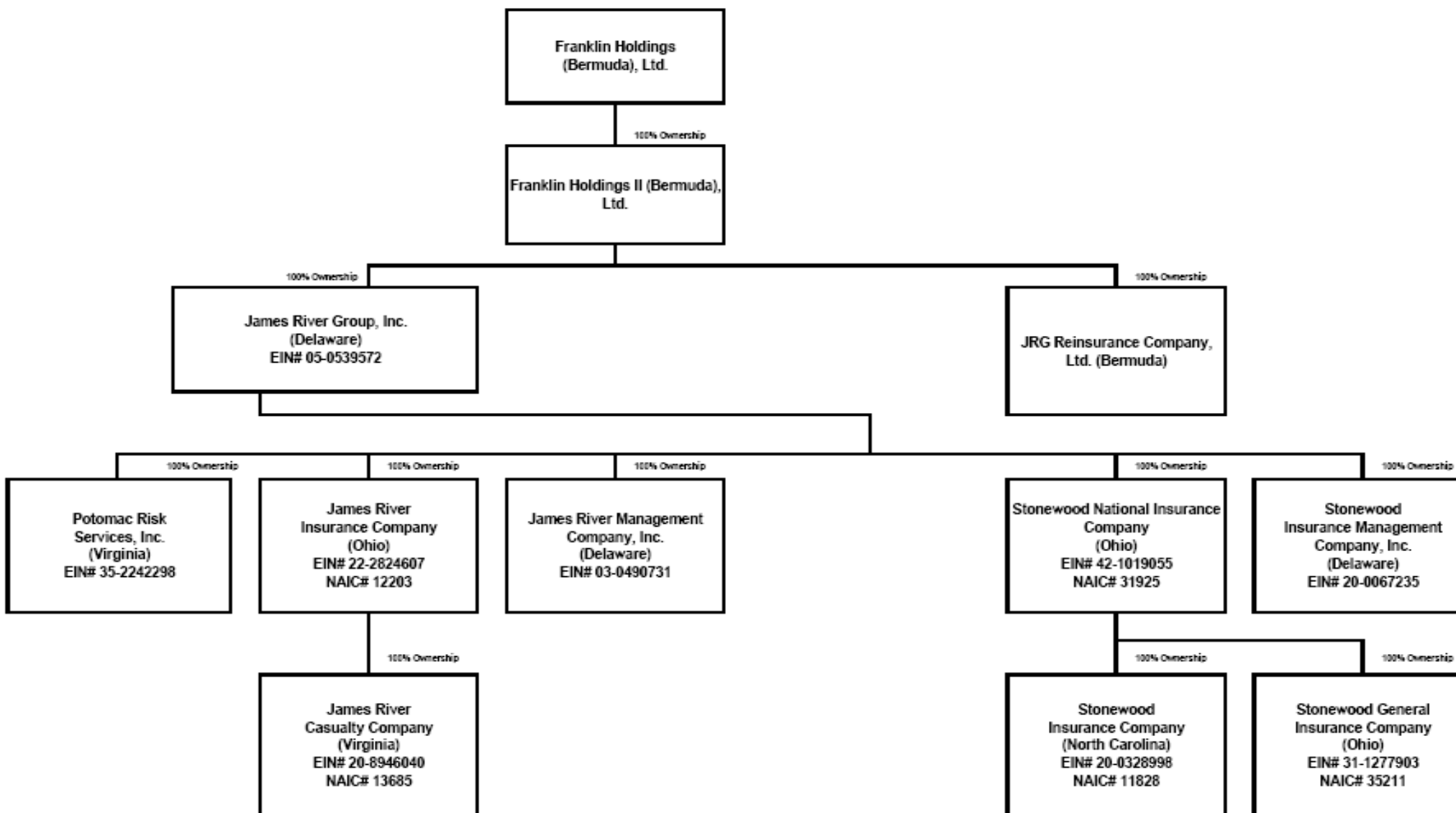
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(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 – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



Q11

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0000		00000		0	0		Franklin Holdings, Ltd.	BM	UDP			0.000		0
0000		00000		0	0		Franklin Holdings II, Ltd.	BM	UDP	Franklin Holdings, Ltd.	Ownership	100.000	Franklin Holdings, Ltd.	0
0000		00000	05-0539572	0	0		James River Group, Inc.	DE	UDP	Franklin Holdings II, Ltd.	Ownership	100.000	Franklin Holdings, Ltd.	0
0000		00000	AA-3190958	0	0		JRG Reinsurance Company, Ltd.	BM	IA	Franklin Holdings II, Ltd.	Ownership	100.000	Franklin Holdings, Ltd.	0
0000		00000	35-2242298	0	0		Potomac Risk Services, Inc.	VA	NIA	James River Group, Inc.	Ownership	100.000	Franklin Holdings, Ltd.	0
3494	James River Insurance Group	12203	22-2824607	0	0		James River Insurance Company	OH		James River Group, Inc.	Ownership	100.000	Franklin Holdings, Ltd.	0
0000		00000	03-0490731	0	0		James River Management Company	DE	NIA	James River Group, Inc.	Ownership	100.000	Franklin Holdings, Ltd.	0
3494	James River Insurance Group	13685	20-8946040	0	0		James River Casualty Company	VA	DS	James River Insurance Company	Ownership	100.000	Franklin Holdings, Ltd.	0
3494	James River Insurance Group	31925	42-1019055	0	0		Stonewood National Insurance Company	OH	IA	James River Group, Inc.	Ownership	100.000	Franklin Holdings, Ltd.	0
0000		00000	20-0067235	0	0		Stonewood Insurance Management Co.	DE	NIA	James River Group, Inc.	Ownership	100.000	Franklin Holdings, Ltd.	0
3494	James River Insurance Group	11828	20-0328998	0	0		Stonewood Insurance Company	NC	IA	Stonewood National Insurance Co.	Ownership	100.000	Franklin Holdings, Ltd.	0
3494	James River Insurance Group	35211	31-1277903	0	0		Stonewood General Insurance Company	OH	IA	Stonewood National Insurance Co.	Ownership	100.000	Franklin Holdings, Ltd.	0

PART 1 - LOSS EXPERIENCE

Lines 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.....	396,488	(98,310)	(24.8)	(250.4)
2. Allied lines.....	3,250,293	(196,847)	(6.1)	(13.3)
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	0	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	0	0.0	0.0
9. Inland marine.....	30,417	(184)	(0.6)	(114.6)
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	92,222	105,475	114.4	101.8
11.2. Medical professional liability - claims-made.....	4,321,959	1,925,618	44.6	68.3
12. Earthquake.....	619,127	(609)	(0.1)	2.3
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.....	33,579,054	14,398,874	42.9	34.3
17.2 Other liability-claims made.....	9,615,145	(537,271)	(5.6)	(12.5)
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	12,745,879	4,452,873	34.9	29.1
18.2 Products liability-claims made.....	3,839,678	460,231	12.0	19.5
19.1, 19.2 Private passenger auto liability.....	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability.....	0	342	0.0	0.0
21. Auto physical damage.....	0	0	0.0	0.0
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.....	0	0	0.0	0.0
27. Boiler and machinery.....	0	0	0.0	0.0
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.....	68,490,262	20,510,192	29.9	24.0
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	399,093	601,209	500,524
2. Allied lines.....	3,109,960	5,023,539	4,682,766
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	35,000	52,219	81,900
10. Financial guaranty.....	0	0	0
11.1 Medical professional liability - occurrence.....	47,864	100,425	128,597
11.2 Medical professional liability - claims made.....	2,030,847	4,360,858	4,957,452
12. Earthquake.....	322,736	655,895	648,335
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.....	21,250,790	38,323,689	27,643,993
17.2 Other liability-claims made.....	4,474,755	9,175,848	10,449,531
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	7,624,340	15,108,326	10,975,532
18.2 Products liability-claims made.....	1,922,174	4,193,462	3,414,170
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	0	0	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	0	0	0
24. Surety.....	0	0	0
26. Burglary and theft.....	0	0	0
27. Boiler and machinery.....	0	0	0
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.....	41,217,559	77,595,470	63,482,800
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

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.....	17,741	86,066	103,807	10,442	45	10,487	15,470	340	74,094	89,904	8,171	(11,587)	(3,416)
2. 2010.....	3,014	16,019	19,033	1,539	11	1,550	2,416	125	14,409	16,950	941	(1,474)	(533)
3. Subtotals 2010 + Prior.....	20,755	102,085	122,840	11,981	56	12,037	17,886	465	88,503	106,854	9,112	(13,061)	(3,949)
4. 2011.....	4,840	23,738	28,578	1,629	275	1,904	7,561	363	20,176	28,100	4,350	(2,924)	1,426
5. Subtotals 2011 + Prior.....	25,595	125,823	151,418	13,610	331	13,941	25,447	828	108,679	134,954	13,462	(15,985)	(2,523)
6. 2012.....	XXX	XXX	XXX	XXX	337	337	XXX	1,103	14,078	15,181	XXX	XXX	XXX
7. Totals.....	25,595	125,823	151,418	13,610	668	14,278	25,447	1,931	122,757	150,135	13,462	(15,985)	(2,523)
8. Prior Year-End's Surplus As Regards Policyholders	216,014										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. ....52.6 %	2. ....(12.7)%	3. ....(1.7)%
													Col. 13, Line 7 Line 8
													4. ....(1.2)%

Q14

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 Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES
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:



NONE

JAMES RIVER 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	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
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.....	0	0
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.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	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	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

NONE

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

NONE

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.....	326,729,168	350,474,586
2. Cost of bonds and stocks acquired.....	77,727,181	194,282,929
3. Accrual of discount.....	1,354,096	2,200,326
4. Unrealized valuation increase (decrease).....	1,231,823	(404,033)
5. Total gain (loss) on disposals.....	4,147,763	7,781,742
6. Deduct consideration for bonds and stocks disposed of.....	88,383,816	226,128,841
7. Deduct amortization of premium.....	469,838	1,241,537
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	419,514	236,004
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	321,916,863	326,729,168
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	321,916,863	326,729,168

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	199,114,953	448,811,055	472,949,509	(11,105,197)	199,114,953	163,871,302	.0	175,115,028
2. Class 2 (a).....	41,837,040	1,608,641	.0	4,903,386	41,837,040	48,349,067	.0	25,322,810
3. Class 3 (a).....	14,190,826	1,977,220	1,146,743	6,900,172	14,190,826	21,921,475	.0	13,929,588
4. Class 4 (a).....	46,584,813	17,569,139	13,753,129	1,319,077	46,584,813	51,719,900	.0	47,327,874
5. Class 5 (a).....	10,063,729	791,112	2,911,825	(1,711,161)	10,063,729	6,231,855	.0	11,605,995
6. Class 6 (a).....	1,013,827	.0	1,032,394	282,232	1,013,827	263,665	.0	1,026,189
7. Total Bonds.....	312,805,188	470,757,167	491,793,600	588,509	312,805,188	292,357,264	.0	274,327,484
PREFERRED STOCK								
8. Class 1.....	13,121,225	.0	.0	(13,121,225)	13,121,225	.0	.0	.0
9. Class 2.....	6,947,671	2,719,534	866,765	13,309,270	6,947,671	22,109,710	.0	15,482,484
10. Class 3.....	7,793,100	2,000,000	.0	(23,401)	7,793,100	9,769,699	.0	6,288,000
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.....	27,861,996	4,719,534	866,765	164,644	27,861,996	31,879,409	.0	21,770,484
15. Total Bonds and Preferred Stock.....	340,667,184	475,476,701	492,660,365	753,153	340,667,184	324,236,673	.0	296,097,968

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 \$.....6,030,614; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	18,812,350	XXX	18,811,249	1,840	0

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.....	16,062,603	34,601,409
2. Cost of short-term investments acquired.....	23,958,067	61,050,694
3. Accrual of discount.....	3,080	7,028
4. Unrealized valuation increase (decrease).....	(1,958)	0
5. Total gain (loss) on disposals.....	0	3,737
6. Deduct consideration received on disposals.....	21,209,442	79,599,236
7. Deduct amortization of premium.....	0	1,029
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).....	18,812,350	16,062,603
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	18,812,350	16,062,603

**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**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	10,106,747	7,877,000
2. Cost of cash equivalents acquired.....	1,202,495,316	1,539,369,370
3. Accrual of discount.....	720	.43
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	.96	106
6. Deduct consideration received on disposals.....	1,206,572,265	1,537,139,772
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).....	6,030,614	10,106,747
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	6,030,614	10,106,747

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

**Sch. B-Pt 2
NONE**

**Sch. B-Pt 3
NONE**

**Sch. BA-Pt 2
NONE**

**Sch. BA-Pt 3
NONE**

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - Industrial and Miscellaneous									
004403 AF 8	ACE CASH EXPRESS INC.....		04/27/2012	DIRECT.....		141,488	154,000	4,282	4FE
05107B AB 2	AUGUST US HOLDING CO INC US TERM LOAN.....		04/27/2012	BARCLAYS CAPITAL.....		181,345	184,669	0	4FE
07170L AK 8	BAUSCH & LOMB INCTERM LOAN B.....		05/10/2012	CITIBANK.....		448,470	453,000	0	4FE
20902F AF 0	CONSOLIDATED CONTAINER 2ND TL.....		06/01/2012	DEUTSCHE BANK.....		791,112	795,087	0	5FE
26878U AB 3	EP ENERGY LLC TERM LOAN.....		04/10/2012	CITIBANK.....		279,180	282,000	0	3FE
36874V AG 3	GENERAC POWER SYSTEMS TERM LOAN B.....		05/22/2012	JP MORGAN SECURITIES INC.....		628,768	641,600	0	4FE
413626 AK 8	CAESARS ENTERTAINMENT TL B1.....		05/18/2012	BANK OF AMERICA.....		3,211,250	3,500,000	0	4FE
42206J AJ 1	HD SUPPLY INC.....		04/12/2012	BANK OF AMERICA.....		2,469,155	2,526,000	0	4FE
52078D AC 3	LAWSON SOFTWARE INC (INFOR).....		03/30/2012	BANK OF AMERICA.....		1,064,250	1,075,000	0	4FE
62912Y AE 2	NGPL PIPECO LLC TERM LOAN B.....		05/22/2012	CREDIT SUISSE FIRST BOSTON.....		1,405,990	1,436,700	0	3FE
63632L AC 1	NATIONAL HEALING CORP 1ST LIEN.....		04/23/2012	JEFFERIES & COMPANY INC.....		1,164,875	1,170,000	0	4FE
63689E AC 9	NATIONAL MENTOR HOLDINGS.....		06/04/2012	UBS WARBURG.....		387,128	394,023	0	4FE
65441M AE 1	99 CENTS ONLY STORES.....		05/22/2012	RBC CAPITAL MARKETS.....		1,917,195	1,922,000	0	4FE
68835E AC 1	OSMOSE HOLDINGS INC TERM LOAN B.....		05/21/2012	VARIOUS.....		1,241,902	1,248,787	0	4FE
77636D AL 5	ROOFING SUPPLY GROUP TL B.....		05/24/2012	DEUTSCHE BANK.....		423,480	427,757	0	4FE
83547U AC 3	SONNEBORN REFINED TERM LOAN B.....		06/05/2012	VARIOUS.....		612,497	620,334	0	4FE
92553J AC 0	VEYANCE GOODYEAR EPD TL B.....		04/12/2012	CREDIT SUISSE FIRST BOSTON.....		20,698	21,339	0	4FE
92553J AD 8	VEYANCE GOODYEAR EPD TL DD.....		04/12/2012	CREDIT SUISSE FIRST BOSTON.....		2,990	3,082	0	4FE
92928G AC 4	WCA WASTE CORP.....		03/09/2012	CREDIT SUISSE FIRST BOSTON.....		144,540	146,000	0	4FE
97181# MU 4	WILMINGTON TRUST TERM LOAN.....		04/25/2012	BNP PARIBAS.....		1,608,641	1,748,523	0	2Z
984753 AE 3	YANKEE CANDLE CO.....		03/14/2012	BANK OF AMERICA.....		427,680	432,000	0	4FE
	PINNACLE FOODS TERM LOAN E.....		03/29/2012	BARCLAYS CAPITAL.....		292,050	295,000	0	3FE
	VEYANCE TECHNOLOGIES ADD ON TERM LOAN.....		04/05/2012	BARCLAYS CAPITAL.....		219,895	221,000	0	4FE
	CAMP SYSTEMS INTERNATIONAL TL.....		05/24/2012	DEUTSCHE BANK.....		780,900	783,750	0	4FE
	CANDY INTERMEDIATE (FERRARA) TL.....		06/08/2012	MORGAN STANLEY & CO.....		1,036,691	1,036,691	0	4FE
83547U AE 9	SONNEBORN REFINED BV TERM LOAN.....	R.....	06/05/2012	VARIOUS.....		108,088	109,471	0	4FE
	SCHAEFFLER AG TERM LOAN C2.....	R.....	02/14/2012	DEUTSCHE BANK.....		273,420	279,000	0	4FE
	GROHE HOLDING GMBH TL B1.....	R.....	05/16/2012	CREDIT SUISSE FIRST BOSTON.....		426,690	431,000	0	4FE
L0433M AB 1	AUGUST LUXUK HOLDING CO LUX TERM LOAN.....	R.....	04/27/2012	VARIOUS.....		235,744	240,065	0	4FE
3899999.	Total - Bonds - Industrial & Miscellaneous.....					21,946,112	22,577,878	4,282	XXX
8399997.	Total - Bonds - Part 3.....					21,946,112	22,577,878	4,282	XXX
8399999.	Total - Bonds.....					21,946,112	22,577,878	4,282	XXX
Preferred Stocks - Industrial and Miscellaneous									
G0450A 20 4	ARCH CAPITAL GROUP LTD.....	R.....	04/04/2012	JANNEY MONTGOMERY SCOTT.....	106,700,000	2,719,534	0.00	0	P2LFE
G05384 14 7	ASPEN INSURANCE HLDG LTD 7.25%.....	R.....	04/03/2012	CITIGROUP GLOBAL MARKETS.....	80,000,000	2,000,000	0.00	0	P3LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					4,719,534	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3.....					4,719,534	XXX	0	XXX
8999999.	Total - Preferred Stocks.....					4,719,534	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....					4,719,534	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					26,665,646	XXX	4,282	XXX

QE04

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

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
Bonds - U.S. Government																						
3620A5	US 6		06/27/2012	VARIOUS		3,894,651	3,554,899	3,700,150	3,692,453	0	(20,713)	0	(20,713)	0	3,671,741	0	222,911	222,911	100,771	01/01/2040	1	
3620AJ	ZJ 1		06/27/2012	VARIOUS		4,536,382	4,162,538	4,327,739	4,299,430	0	(22,691)	0	(22,691)	0	4,276,739	0	259,643	259,643	117,048	04/01/2040	1	
36296X	Z6 4		06/01/2012	PAYDOWN		129,120	129,120	134,466	129,404	0	(284)	0	(284)	0	129,120	0	0	0	2,515	03/01/2039	1	
36297E	CF 0		06/01/2012	PAYDOWN		21,675	21,675	22,566	21,803	0	(127)	0	(127)	0	21,675	0	0	0	451	06/01/2039	1	
0599999	Total - Bonds - U.S. Government						8,581,828	7,868,232	8,184,921	8,143,090	0	(43,815)	0	(43,815)	0	8,099,275	0	482,554	482,554	220,785	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3128MM	BN 2		06/01/2012	PAYDOWN		36,496	36,496	36,262	36,473	0	23	0	23	0	36,496	0	0	0	656	08/01/2019	1	
3128MM	K7 7		06/29/2012	VARIOUS		1,508,754	1,431,417	1,456,243	1,452,143	0	(3,287)	0	(3,287)	0	1,448,856	0	59,898	59,898	35,962	01/01/2024	1	
3128PP	NW 9		06/29/2012	VARIOUS		1,699,491	1,607,062	1,668,332	1,660,054	0	(8,825)	0	(8,825)	0	1,651,230	0	48,261	48,261	40,808	03/01/2024	1	
3128PQ	WW 7		06/01/2012	PAYDOWN		46,694	46,694	48,525	46,819	0	(125)	0	(125)	0	46,694	0	0	0	857	04/01/2024	1	
312938	SQ 7		06/01/2012	PAYDOWN		3,681	3,681	3,790	3,690	0	(8)	0	(8)	0	3,681	0	0	0	76	10/01/2039	1	
312940	L3 1		06/29/2012	VARIOUS		1,617,607	1,503,935	1,552,343	1,543,252	0	(527)	0	(527)	0	1,542,725	0	74,882	74,882	43,261	06/01/2039	1	
31294K	UN 3		06/01/2012	PAYDOWN		22,790	22,790	22,717	22,784	0	6	0	6	0	22,790	0	0	0	429	04/01/2018	1	
31294K	ZF 5		06/01/2012	PAYDOWN		29,953	29,953	29,808	29,942	0	11	0	11	0	29,953	0	0	0	622	11/01/2018	1	
31294K	ZT 5		06/01/2012	PAYDOWN		18,143	18,143	18,058	18,137	0	7	0	7	0	18,143	0	0	0	376	11/01/2018	1	
312962	VE 0		06/01/2012	PAYDOWN		10,632	10,632	10,534	10,623	0	10	0	10	0	10,632	0	0	0	206	02/01/2018	1	
312962	VV 2		06/01/2012	PAYDOWN		9,524	9,524	9,502	9,523	0	2	0	2	0	9,524	0	0	0	170	09/01/2017	1	
312962	VX 8		06/01/2012	PAYDOWN		5,623	5,623	5,610	5,621	0	2	0	2	0	5,623	0	0	0	106	08/01/2018	1	
312962	Z3 0		06/01/2012	PAYDOWN		8,932	8,932	8,850	8,927	0	5	0	5	0	8,932	0	0	0	167	04/01/2018	1	
312964	6W 4		06/01/2012	PAYDOWN		25,753	25,753	26,014	25,763	0	(11)	0	(11)	0	25,753	0	0	0	521	04/01/2018	1	
312965	MW 3		06/01/2012	PAYDOWN		20,147	20,147	20,414	20,164	0	(17)	0	(17)	0	20,147	0	0	0	363	06/01/2018	1	
312966	GR 9		06/01/2012	PAYDOWN		18,985	18,985	19,237	19,000	0	(15)	0	(15)	0	18,985	0	0	0	348	08/01/2018	1	
312968	QZ 6		06/01/2012	PAYDOWN		4,576	4,576	4,605	4,577	0	(1)	0	(1)	0	4,576	0	0	0	95	10/01/2018	1	
31371L	HG 7		06/01/2012	PAYDOWN		10,270	10,270	10,236	10,266	0	3	0	3	0	10,270	0	0	0	195	05/01/2018	1	
31371L	M2 2		06/01/2012	PAYDOWN		12,253	12,253	12,442	12,262	0	(9)	0	(9)	0	12,253	0	0	0	253	08/01/2018	1	
31385X	GU 5		06/01/2012	PAYDOWN		7,376	7,376	7,322	7,371	0	5	0	5	0	7,376	0	0	0	137	11/01/2017	1	
31393A	PQ 4		06/01/2012	PAYDOWN		40,443	40,443	38,150	40,261	0	181	0	181	0	40,443	0	0	0	667	02/01/2016	1	
31393Q	WR 9		06/01/2012	PAYDOWN		24,404	24,404	22,878	24,008	0	396	0	396	0	24,404	0	0	0	331	07/01/2013	1	
31394B	HM 9		06/01/2012	PAYDOWN		21,679	21,679	20,409	21,560	0	119	0	119	0	21,679	0	0	0	362	10/01/2013	1	
31394C	V2 5		06/01/2012	PAYDOWN		76,141	76,141	74,880	75,859	0	281	0	281	0	76,141	0	0	0	1,270	09/01/2012	1	
31394D	XS 4		06/01/2012	PAYDOWN		35,057	35,057	35,139	35,057	0	0	0	0	0	35,057	0	0	0	726	08/01/2014	1	
31394E	GN 2		06/01/2012	PAYDOWN		18,253	18,253	17,784	18,140	0	113	0	113	0	18,253	0	0	0	375	10/01/2012	1	
31394X	YW 0		06/01/2012	PAYDOWN		300,191	300,191	279,506	298,824	0	1,368	0	1,368	0	300,191	0	0	0	5,525	05/01/2019	1	
31395T	LX 0		06/01/2012	PAYDOWN		98,345	98,345	92,936	97,979	0	365	0	365	0	98,345	0	0	0	1,670	09/01/2018	1	
31396G	G7 0		04/01/2012	PAYDOWN		1,605	1,605	1,579	1,589	0	16	0	16	0	1,605	0	0	0	27	05/01/2012	1	
31400V	2K 7		06/01/2012	PAYDOWN		9,753	9,753	9,773	9,753	0	0	0	0	0	9,753	0	0	0	175	08/01/2017	1	
31402H	X6 3		06/01/2012	PAYDOWN		11,526	11,526	11,488	11,521	0	5	0	5	0	11,526	0	0	0	202	02/01/2018	1	
31402W	5A 2		06/01/2012	PAYDOWN		8,094	8,094	8,034	8,089	0	5	0	5	0	8,094	0	0	0	144	04/01/2018	1	
31402Y	CM 4		06/01/2012	PAYDOWN		5,627	5,627	5,608	5,623	0	4	0	4	0	5,627	0	0	0	101	04/01/2018	1	
31403F	4B 7		06/01/2012	PAYDOWN		17,175	17,175	17,119	17,165	0	10	0	10	0	17,175	0	0	0	323	04/01/2018	1	
31405E	2Y 0		06/01/2012	PAYDOWN		23,774	23,774	23,707	23,765	0	10	0	10	0	23,774	0	0	0	474	02/01/2019	1	
31405F	JJ 2		06/01/2012	PAYDOWN		11,949	11,949	11,916	11,945	0	4	0	4	0	11,949	0	0	0	247	10/01/2018	1	

QE05

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31405K EG 2	FEDERAL NATIONAL MTG ASSOC #791335.....		06/01/2012	PAYDOWN.....		5,446	5,446	5,531	5,451	0	(6)	0	(6)	0	5,446	0	0	0	114	02/01/2019	1.....
31406T B4 2	FEDERAL NATIONAL MTG ASSOC #819159.....		06/01/2012	PAYDOWN.....		16,007	16,007	15,873	15,992	0	14	0	14	0	16,007	0	0	0	325	08/01/2019	1.....
31410F Y6 6	FEDERAL NATIONAL MTG ASSOC #888233.....		06/01/2012	PAYDOWN.....		48,950	48,950	45,914	48,664	0	286	0	286	0	48,950	0	0	0	1,025	11/01/2034	1.....
31417V GU 1	FEDERAL NATIONAL MTG ASSOC #AC8310.....		06/01/2012	PAYDOWN.....		9,230	9,230	9,249	9,229	0	1	0	1	0	9,230	0	0	0	173	06/01/2039	1.....
31418Q WQ 2	FEDERAL NATIONAL MTG ASSOC #AD3354.....		06/01/2012	PAYDOWN.....		234,370	234,370	234,992	234,378	0	(8)	0	(8)	0	234,370	0	0	0	4,389	12/01/2039	1.....
38374C ZR 5	GOVERNMENT NATL MTG ASSOC 03 84 GT.....		06/01/2012	PAYDOWN.....		9,653	9,653	9,711	9,653	0	0	0	0	0	9,653	0	0	0	200	02/01/2014	1.....
38374K 6X 6	GNR 2005-28 TE.....		06/01/2012	PAYDOWN.....		53,637	53,637	51,760	53,280	0	357	0	357	0	53,637	0	0	0	1,089	03/01/2013	1.....
38374K UT 8	GOVERNMENT NATL MTG ASSOC 2005-13 PA.....		06/01/2012	PAYDOWN.....		22,870	22,870	22,130	22,764	0	106	0	106	0	22,870	0	0	0	404	02/01/2014	1.....
65821F EQ 5	NORTH CAROLINA ST HSG FIN AGY.....		06/01/2012	SINKING FUND REDEMPTION.....		120,000	120,000	127,349	120,305	0	(305)	0	(305)	0	120,000	0	0	0	4,010	07/01/2036	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....					6,341,859	6,058,421	6,164,259	6,168,245	0	(9,429)	0	(9,429)	0	6,158,818	0	183,041	183,041	149,956	XXX...	XXX...

Bonds - Industrial and Miscellaneous

04649V AE 0	ASURION LLC.....		04/25/2012	VARIOUS.....		142,560	144,000	141,854	0	0	137	0	137	0	141,874	0	686	686	(129)	05/24/2018	3FE.....
05956K AA 6	BANC OF AMERICA LARGE LOAN 10-HLTN HLTN.....		06/15/2012	PAYDOWN.....		4,974	4,974	4,638	4,967	0	7	0	7	0	4,974	0	0	0	42	11/15/2013	1FM.....
085790 AP 8	BERRY PLASTICS CORP.....		05/23/2012	DIRECT.....		1,660,838	1,665,000	1,646,888	1,644,188	9,238	1,645	0	10,883	0	1,655,071	0	5,767	5,767	54,939	02/15/2015	4FE.....
12667F AH 8	COUNTRYWIDE ALT LN TR 04 2CB 1A2.....		06/01/2012	PAYDOWN.....		196,566	196,566	198,102	196,566	0	0	0	0	0	196,566	0	0	0	4,299	12/01/2015	1FM.....
12669E HY 5	COUNTRYWIDE ALT LN TR 03 9T1 A1.....		06/01/2012	PAYDOWN.....		1,309	1,309	1,284	1,304	0	4	0	4	0	1,309	0	0	0	26	09/01/2015	1FM.....
12669F J8 7	COUNTRYWIDE HOME LOANS 04 13 2A1.....		04/01/2012	PAYDOWN.....		5,176	5,176	5,172	5,161	0	15	0	15	0	5,176	0	0	0	86	05/01/2012	1FM.....
12669G 4U 2	COUNTRYWIDE HOME LOANS 05 J3 2A3.....		06/01/2012	PAYDOWN.....		67,869	67,869	67,000	67,737	0	132	0	132	0	67,869	0	0	0	1,290	12/01/2013	1FM.....
12669G V3 2	COUNTRYWIDE HOME LOANS 05 J2 3A4.....		06/01/2012	PAYDOWN.....		43,203	43,203	43,007	43,157	0	46	0	46	0	43,203	0	0	0	834	07/01/2013	1FM.....
15677W AF 6	CERIDIAN CORP.....		06/29/2012	SINKING FUND REDEMPTION.....		2,484	2,484	2,361	2,313	159	12	0	171	0	2,484	0	0	0	46	11/09/2014	4FE.....
26878U AB 3	EP ENERGY LLC TERM LOAN.....		06/19/2012	CITIGROUP GLOBAL MARKETS.....		284,115	282,000	279,180	0	0	98	0	98	0	279,278	0	4,837	4,837	235	05/25/2018	3FE.....
29363W AF 6	ENTERCOM RADIO LLC TERM B.....		06/07/2012	VARIOUS.....		179,950	179,950	176,351	176,481	0	356	0	356	0	176,837	0	3,113	3,113	4,689	11/23/2018	3FE.....
31464Y AB 5	FENWAL INC FIRST LIEN LN B.....		04/26/2012	SINKING FUND REDEMPTION.....		34,538	34,538	30,401	34,049	63	427	0	490	0	34,538	0	0	0	242	02/23/2014	4FE.....
31464Y AE 9	FENWAL INC TERM LOAN.....		04/26/2012	SINKING FUND REDEMPTION.....		6,445	6,445	5,692	6,301	20	124	0	144	0	6,445	0	0	0	45	02/23/2013	4FE.....
32007U AL 3	FIRST DATA CORPORATION.....		06/13/2012	CITIGROUP GLOBAL MARKETS.....		399,137	442,871	368,413	369,673	1,850	4,439	0	6,289	0	375,963	0	23,174	23,174	10,281	03/24/2018	4FE.....
337367 AB 2	FIRST UNION LEHMAN BRO COMM MTG 98 C2 A2.....		05/10/2012	PRIOR PERIOD INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	111	07/01/2008	1FE.....
36874V AG 3	GENERAC POWER SYSTEMS TERM LOAN B.....		06/04/2012	JP MORGAN SECURITIES INC.....		635,184	641,600	628,768	0	0	25	0	25	0	628,793	0	6,391	6,391	0	05/30/2018	4FE.....
42206J AJ 1	HD SUPPLY INC.....		05/02/2012	BANK OF AMERICA.....		356,229	350,533	340,017	0	0	142	0	142	0	340,159	0	16,070	16,070	(66)	10/12/2017	4FE.....
44730T AB 7	HUPAH FINANCE INC.....		06/06/2012	UBS WARBURG.....		358,302	359,200	352,016	352,016	0	4,115	0	4,115	0	356,131	0	2,171	2,171	8,783	01/21/2019	4FE.....
46625H HP 8	JPMORGAN CHASE & CO.....		04/24/2012	WELLS FARGO FINANCIAL.....		4,745,835	4,500,000	4,538,520	4,525,719	0	(2,549)	0	(2,549)	0	4,523,170	0	222,665	222,665	127,188	01/20/2015	1FE.....
52078D AC 3	LAWSON SOFTWARE INC (INFOR).....		05/07/2012	BANK OF AMERICA.....		146,264	144,000	142,560	0	0	31	0	31	0	142,591	0	3,673	3,673	(10)	03/16/2018	4FE.....
52108H MU 5	LB-UBS COMMERCIAL MORTGAGE TRU 02-C4 A5.....		06/11/2012	PAYDOWN.....		445,001	445,001	349,882	424,264	0	20,737	0	20,737	0	445,001	0	0	0	10,417	09/11/2012	1FM.....

QE051

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
63632L AC 1	NATIONAL HEALING CORP 1ST LIEN.....		06/29/2012	SINKING FUND REDEMPTION.		6,394	6,394	6,229	2,492	0	11	0	11	0	6,394	0	0	0	178	12/01/2017	4FE.....
63689E AC 9	NATIONAL MENTOR HOLDINGS.....		06/06/2012	VARIOUS.....		313,000	313,000	308,796	286,920	23,273	180	0	23,453	0	310,373	0	2,627	2,627	3,330	01/18/2017	4FE.....
65441M AE 1	99 CENTS ONLY STORES.....		06/29/2012	SINKING FUND REDEMPTION.		4,805	4,805	4,793	0	0	0	0	0	0	4,805	0	0	0	19	01/13/2019	4FE.....
67448R AB 5	OBSIDIAN NATURAL GAS TRUST.....		06/01/2012	SINKING FUND REDEMPTION.		68,119	68,119	67,438	67,979	0	141	0	141	0	68,119	0	0	0	2,019	11/30/2015	3FE.....
76110H DB 2	RESIDENTIAL ACCR LOANS INC 03 QS10 A13.....		06/01/2012	PAYDOWN.....		2,107	2,107	2,063	2,104	0	2	0	2	0	2,107	0	0	0	36	04/01/2020	1FM.....
77636D AL 5	ROOFING SUPPLY GROUPO TL B.....		06/07/2012	DEUTSCHE BANK.....		427,327	427,757	423,480	0	0	41	0	41	0	423,521	0	3,806	3,806	1,164	05/31/2019	4FE.....
78571Y AM 2	SABRE INC.....		06/29/2012	VARIOUS.....		1,310,039	1,374,802	1,104,387	1,151,652	47,400	102,853	0	150,253	0	1,301,905	0	8,134	8,134	9,370	09/30/2014	4FE.....
812141 AP 4	SEALY MATTRESS CO.....		05/21/2012	CALLED BY ISSUER at 103.000		164,800	160,000	180,000	174,283	0	(1,570)	0	(1,570)	0	172,713	0	(7,913)	(7,913)	10,343	04/15/2016	3FE.....
816194 AM 6	SELECT MEDICAL CORP.....		06/29/2012	SINKING FUND REDEMPTION.		2,410	2,410	2,386	2,307	99	5	0	104	0	2,410	0	0	0	34	06/18/2018	3FE.....
82651L AA 1	SIERRA RECEIVABLES FUNDING COM 10-1A A1.....		06/20/2012	PAYDOWN.....		16,844	16,844	16,841	16,810	0	34	0	34	0	16,844	0	0	0	310	08/20/2023	1FE.....
83335J AF 7	STAR TRIBUNE CO LOAN A.....		06/20/2012	SINKING FUND REDEMPTION.		374,126	374,126	370,076	345,004	28,554	567	0	29,121	0	374,126	0	0	0	9,838	09/28/2014	4FE.....
83547U AC 3	SONNEBORN REFINED TERM LOAN B.....		06/29/2012	VARIOUS.....		108,956	109,090	106,920	0	0	0	0	0	0	106,934	0	2,021	2,021	1	03/30/2018	4FE.....
86881U AF 3	SURGICAL CARE AFFILIATES INC.....		06/29/2012	SINKING FUND REDEMPTION.		2,424	2,424	2,176	2,241	173	11	0	184	0	2,424	0	0	0	55	12/31/2014	3FE.....
92553J AD 8	VEYANCE GOODYEAR EPD TL DD.....		06/29/2012	SINKING FUND REDEMPTION.		574	574	546	422	13	4	0	17	0	574	0	0	0	5	07/31/2014	4FE.....
92928G AC 4	WCA WASTE CORP.....		06/29/2012	SINKING FUND REDEMPTION.		365	365	361	0	0	0	0	0	0	365	0	0	0	1	03/23/2018	4FE.....
984753 AE 3	YANKEE CANDLE CO.....		03/28/2012	BANK OF AMERICA.....		72,360	72,000	71,280	0	0	6	0	6	0	71,286	0	1,074	1,074	0	04/02/2019	4FE.....
	CENGAGE LEARNING.....		04/13/2012	SINKING FUND REDEMPTION.		61,915	61,915	56,653	54,833	6,789	294	0	7,083	0	61,915	0	0	0	569	07/05/2014	4FE.....
	SABRE INC.....		05/31/2012	SINKING FUND REDEMPTION.		656,088	656,088	524,806	544,223	21,641	90,224	0	111,865	0	656,088	0	0	0	12,101	09/30/2014	4FE.....
	CONSOLIDATED CONTAINER CO SECOND LEIN.....		04/19/2012	DEUTSCHE BANK.....		570,883	599,352	523,310	495,664	53,393	6,139	0	59,532	0	555,197	0	15,686	15,686	11,727	03/28/2014	5FE.....
	FREEDOM COMMUNICATIONS TERM A.....		04/02/2012	SINKING FUND REDEMPTION.		532,394	532,394	521,747	525,304	2,524	4,566	0	7,090	0	532,394	0	0	0	21,795	05/04/2014	6Z.....
	FREEDOM COMMUNICATIONS TERM B.....		04/02/2012	SINKING FUND REDEMPTION.		500,000	500,000	483,750	490,000	9,562	438	0	10,000	0	500,000	0	0	0	17,883	05/04/2015	6Z.....
	PHILADELPHIA MEDIA NETWORK.....		04/02/2012	SINKING FUND REDEMPTION.		53,333	53,333	49,067	51,260	0	2,073	0	2,073	0	53,333	0	0	0	1,741	09/01/2014	4FE.....
	TRAVELPORT DELAYED DRAW.....		05/08/2012	SINKING FUND REDEMPTION.		118,678	118,678	111,303	102,063	11,716	4,899	0	16,615	0	118,678	0	0	0	2,137	08/23/2013	4FE.....
	REVEL AC.....		05/18/2012	PRIOR PERIOD INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	5,143	02/17/2018	4FE.....
	TRAVELPORT TRABCHE B.....		05/08/2012	SINKING FUND REDEMPTION.		426,673	426,673	401,726	366,938	41,563	18,171	0	59,734	0	426,673	0	0	0	7,682	08/23/2013	4FE.....

QE05.2

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
	ORIENTAL TRADING.....		06/01/2012	VARIOUS.....		509,899	510,538	508,623	492,056	16,750	52	0	16,802	0	508,859	0	1,041	1,041	11,731	02/10/2017	4FE.....
	TEKNI-PLEX INC.....		05/24/2012	SINKING FUND REDEMPTION.....		727,531	727,531	712,168	0	0	15,510	0	15,510	0	727,531	0	0	0	19,798	11/19/2016	4FE.....
	MILACRON LLC TL.....		04/30/2012	SINKING FUND REDEMPTION.....		1,290,840	1,290,840	1,277,932	1,271,331	7,441	12,069	0	19,510	0	1,290,840	0	0	0	32,875	05/06/2017	4FE.....
	INFOR GLOBAL SOLUTIONS B2.....		04/06/2012	SINKING FUND REDEMPTION.....		743,895	743,895	719,218	704,511	16,756	22,628	0	39,384	0	743,895	0	0	0	17,982	07/28/2015	4FE.....
	BJS WHOLESALE CLUB INC.....		06/01/2012	VARIOUS.....		730,527	732,351	695,735	696,750	0	(882)	0	(882)	0	695,869	0	34,658	34,658	27,606	09/30/2018	4FE.....
	ALLIANCE HEALTHCARE SERVICES.....		06/15/2012	SINKING FUND REDEMPTION.....		10,916	10,916	9,391	0	0	266	0	266	0	10,916	0	0	0	331	06/01/2016	3FE.....
	INFOR GLOBAL SOLUTIONS INC.....		04/05/2012	SINKING FUND REDEMPTION.....		435,846	435,846	423,860	0	0	11,986	0	11,986	0	435,846	0	0	0	1,028	03/02/2014	5FE.....
	PINNACLE FOODS TERM LOAN E.....		06/21/2012	VARIOUS.....		295,000	295,000	292,050	0	0	121	0	121	0	292,171	0	2,829	2,829	915	10/17/2018	3FE.....
	VEYANCE TECHNOLOGIES ADD ON TERM LOAN		06/30/2012	SINKING FUND REDEMPTION.....		553	553	550	0	0	0	0	0	0	553	0	0	0	8	07/31/2014	4FE.....
12500V	AA	9	04/18/2012	DIRECT.....		1,987,590	1,902,000	1,929,870	1,854,450	69,783	(3,451)	0	66,332	0	1,920,782	0	66,808	66,808	91,824	11/15/2015	5FE.....
C1467E	AB	6	06/29/2012	SINKING FUND REDEMPTION.....		6,299	6,299	5,555	6,106	116	76	0	192	0	6,299	0	0	0	104	11/14/2014	4FE.....
45823K	AD	7	06/13/2012	CITIGROUP GLOBAL MARKETS		1,462,500	1,500,000	1,307,515	1,405,046	7,995	17,281	0	25,276	0	1,430,322	0	32,178	32,178	33,881	02/01/2014	4FE.....
83547U	AE	9	06/29/2012	VARIOUS.....		19,227	19,251	18,868	0	0	14	0	14	0	18,884	0	343	343	2	03/30/2018	4FE.....
	SCHAEFFLER AG TERM LOAN C2.....		06/21/2012	VARIOUS.....		279,698	279,000	273,420	0	0	432	0	432	0	273,852	0	5,845	5,845	(227)	01/27/2017	4FE.....
N6445U	AD	0	06/29/2012	VARIOUS.....		602,940	603,694	595,256	596,578	0	502	0	502	0	597,081	0	5,859	5,859	18,568	07/08/2017	4FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					24,613,854	24,457,683	23,432,251	19,563,223	376,871	335,636	0	712,507	0	24,150,310	0	463,543	463,543	597,255	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....					39,537,541	38,384,336	37,781,431	33,874,558	376,871	282,392	0	659,263	0	38,408,403	0	1,129,138	1,129,138	967,996	XXX...	XXX...
8399999.	Total - Bonds.....					39,537,541	38,384,336	37,781,431	33,874,558	376,871	282,392	0	659,263	0	38,408,403	0	1,129,138	1,129,138	967,996	XXX...	XXX...
Preferred Stocks - Industrial and Miscellaneous																					
05461T	20	6	04/10/2012	TENDER OFFER.....		10,000,000	1,028,100	100,000	866,765	978,524	(111,759)	0	(111,759)	0	866,765	0	161,335	161,335	18,750	XXX...	P2UFE.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					1,028,100	XXX	866,765	978,524	(111,759)	0	0	(111,759)	0	866,765	0	161,335	161,335	18,750	XXX...	XXX...
8999997.	Total - Preferred Stocks - Part 4.....					1,028,100	XXX	866,765	978,524	(111,759)	0	0	(111,759)	0	866,765	0	161,335	161,335	18,750	XXX...	XXX...
8999999.	Total - Preferred Stocks.....					1,028,100	XXX	866,765	978,524	(111,759)	0	0	(111,759)	0	866,765	0	161,335	161,335	18,750	XXX...	XXX...
Common Stocks - Industrial and Miscellaneous																					
99C008	27	5	04/03/2012	DIRECT.....		1,433,000	63,092	XXX	32,243	32,243	0	0	0	0	32,243	0	30,850	30,850	0	XXX...	U.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					63,092	XXX	32,243	32,243	0	0	0	0	0	32,243	0	30,850	30,850	0	XXX...	XXX...
9799997.	Total - Common Stocks - Part 4.....					63,092	XXX	32,243	32,243	0	0	0	0	0	32,243	0	30,850	30,850	0	XXX...	XXX...
9799999.	Total - Common Stocks.....					63,092	XXX	32,243	32,243	0	0	0	0	0	32,243	0	30,850	30,850	0	XXX...	XXX...
9899999.	Total - Preferred and Common Stocks.....					1,091,192	XXX	899,008	1,010,767	(111,759)	0	0	(111,759)	0	899,008	0	192,185	192,185	18,750	XXX...	XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					40,628,733	XXX	38,680,439	34,885,325	265,112	282,392	0	547,504	0	39,307,411	0	1,321,323	1,321,323	986,746	XXX...	XXX...

QE05.3

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

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

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

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

**Sch. DB-Pt D
NONE**

**Sch. DL-Pt. 1
NONE**

**Sch. DL-Pt. 2
NONE**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Wells Fargo, N.A. Richmond, VA .....		.....0.000	.....0	.....0	.....(2,720,153)	.....(3,588,530)	.....(1,896,325)	XXX..
Federal Home Loan Bank..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....110,832	.....110,833	.....118,591	XXX..
US Bank..... Boston, MA.....		.....0.000	.....0	.....0	.....8,847	.....10,058	.....34,698	XXX..
0199999. Total Open Depositories.....	...XXX...	...XXX...	.....0	.....0	.....(2,600,474)	.....(3,467,639)	.....(1,743,036)	XXX..
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	.....0	.....0	.....(2,600,474)	.....(3,467,639)	.....(1,743,036)	XXX..
0599999. Total Cash.....	...XXX...	...XXX...	.....0	.....0	.....(2,600,474)	.....(3,467,639)	.....(1,743,036)	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
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
STAGECOACH SWEEP REPO.....		06/29/2012	0.020	07/02/2012	6,030,614	.7	.998
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					6,030,614	.7	.998
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					6,030,614	.7	.998
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					6,030,614	.7	.998
8399999. Subtotals - Bonds.....					6,030,614	.7	.998
8699999. Total - Cash Equivalents.....					6,030,614	.7	.998

QE12



Designate the type of health care providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	123,941	128,996	0	0	9,989	100,000	2	228,317
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	356,554	356,115	0	0	144,600	45,000	2	630,308
4. Arkansas.....AR	122,750	89,830	0	0	49,047	0	0	158,994
5. California.....CA	696,197	715,600	244,120	4	179,890	375,751	15	1,266,581
6. Colorado.....CO	30,907	55,059	0	0	23,673	0	0	97,451
7. Connecticut.....CT	18,130	73,545	0	0	(13,505)	0	0	130,171
8. Delaware.....DE	28,769	26,774	0	0	16,972	0	0	47,390
9. District of Columbia.....DC	0	0	0	0	(519)	0	0	0
10. Florida.....FL	8,420	20,223	0	0	4,379	0	0	35,793
11. Georgia.....GA	199,509	197,301	0	0	68,721	41,001	0	349,214
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	7,971	7,732	0	0	(3,415)	0	0	13,685
14. Illinois.....IL	52,256	48,968	0	0	46,637	0	0	86,671
15. Indiana.....IN	(2,175)	480	0	0	507	0	0	850
16. Iowa.....IA	32,381	11,501	0	0	20,357	0	0	20,357
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	52,431	27,356	0	0	11,412	15,000	2	48,419
19. Louisiana.....LA	8,589	4,194	0	0	2,249	0	0	7,423
20. Maine.....ME	0	0	0	0	(1,127)	0	1	0
21. Maryland.....MD	244,110	116,935	0	0	68,674	0	0	206,970
22. Massachusetts.....MA	0	2,380	0	0	2,321	0	0	4,212
23. Michigan.....MI	(4,818)	75,827	0	0	13,322	0	1	134,210
24. Minnesota.....MN	9,941	7,918	0	0	5,380	0	0	14,014
25. Mississippi.....MS	98,207	76,715	0	0	(15,755)	0	1	135,783
26. Missouri.....MO	9,063	4,344	0	0	(1,143)	0	0	7,688
27. Montana.....MT	6,071	6,345	0	0	3,706	0	0	11,230
28. Nebraska.....NE	0	1,492	0	0	2,551	0	0	2,640
29. Nevada.....NV	5,556	34,118	0	0	30,507	0	0	60,387
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	8,681	58,976	0	0	(20,843)	52,500	2	104,385
32. New Mexico.....NM	68,594	58,231	0	0	97,177	0	0	103,066
33. New York.....NY	0	14,176	0	0	37,966	17,500	0	25,090
34. North Carolina.....NC	103,262	86,517	0	0	29,512	75,001	1	153,131
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	121,200	41,322	335,000	1	(109,986)	10,001	1	73,139
38. Oregon.....OR	16,989	7,272	0	0	(129,972)	10,000	1	12,871
39. Pennsylvania.....PA	0	0	0	0	(11,803)	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	10,824	13,629	0	0	4,657	0	0	24,123
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	317,107	251,298	0	0	222,202	142,501	2	444,785
44. Texas.....TX	76,955	63,248	12,000	1	11,021	2,500	1	111,946
45. Utah.....UT	4,048	5,351	0	0	2,245	0	0	9,471
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	57,973	136,602	0	0	(68,347)	67,500	3	241,780
48. Washington.....WA	12,816	7,519	0	0	(29,946)	75,000	1	13,308
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	51,738	24,611	0	0	12,220	0	0	43,560
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	2,954,947	2,858,500	591,120	6	715,533	1,029,255	36	5,059,413

DETAILS OF WRITE-INS

5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0	0

**Supplement A to Sch. T
NONE**

**Supplement A to Sch. T
NONE**



Designate the type of health care providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	28,020	24,894	0	0	14,979	0	0	100,077
2. Alaska.....AK	0	1,296	0	0	(2,554)	0	0	4,625
3. Arizona.....AZ	65,496	59,867	0	0	39,899	0	1	216,723
4. Arkansas.....AR	9,582	4,796	0	0	(2,243)	0	0	18,153
5. California.....CA	367,885	376,113	183,333	3	607,822	70,501	6	1,361,360
6. Colorado.....CO	3,093	19,274	0	0	(17,061)	0	0	70,858
7. Connecticut.....CT	33,641	23,621	0	0	28,937	10,000	1	85,383
8. Delaware.....DE	0	1,751	0	0	(2,482)	0	0	6,247
9. District of Columbia.....DC	900	3,631	0	0	1,761	0	0	12,954
10. Florida.....FL	105,462	71,049	0	0	(7,631)	15,001	1	262,856
11. Georgia.....GA	31,204	37,136	300,000	1	257,740	70,252	4	147,239
12. Hawaii.....HI	4,551	1,945	0	0	2,199	0	0	6,940
13. Idaho.....ID	19,461	15,636	14,000	1	37,278	0	0	60,835
14. Illinois.....IL	69,572	51,549	0	0	2,570	105,004	2	198,085
15. Indiana.....IN	4,240	17,928	0	0	2,740	0	0	63,956
16. Iowa.....IA	0	0	0	0	(1,885)	0	0	0
17. Kansas.....KS	13,718	10,176	0	0	8,694	0	0	36,304
18. Kentucky.....KY	8,192	6,548	0	0	6,753	0	0	23,358
19. Louisiana.....LA	9,135	11,030	0	0	(22,285)	10,000	2	39,347
20. Maine.....ME	10,266	13,161	0	0	14,397	0	0	47,697
21. Maryland.....MD	32,150	27,610	0	0	(22,433)	100,000	2	103,894
22. Massachusetts.....MA	13,948	27,305	0	0	(28,924)	11,500	1	98,154
23. Michigan.....MI	18,679	16,965	0	0	9,636	0	0	60,520
24. Minnesota.....MN	75,451	87,341	32,500	1	130,734	0	1	313,657
25. Mississippi.....MS	31,185	24,768	0	0	38,361	0	0	89,637
26. Missouri.....MO	4,075	12,882	0	0	4,789	0	0	49,166
27. Montana.....MT	3,916	2,885	0	0	1,103	0	0	10,903
28. Nebraska.....NE	0	239	0	0	(13,281)	0	0	854
29. Nevada.....NV	9,350	20,390	0	0	26,903	5,000	1	74,178
30. New Hampshire.....NH	0	2,486	0	0	4,962	0	0	9,616
31. New Jersey.....NJ	(19,531)	4,278	40,000	2	(109,980)	490,834	3	24,657
32. New Mexico.....NM	19,296	20,582	0	0	(42,214)	100,000	1	73,426
33. New York.....NY	6,119	46,492	85,000	1	59,309	255,500	4	180,587
34. North Carolina.....NC	48,413	44,630	0	0	54,686	20,250	1	161,935
35. North Dakota.....ND	1,110	1,335	0	0	1,487	0	0	4,763
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	50,694	132,268	0	0	164,906	5,250	2	471,855
38. Oregon.....OR	6,534	22,233	0	0	(139,689)	25,000	1	79,315
39. Pennsylvania.....PA	40,163	55,149	0	0	(23,823)	200,000	3	203,817
40. Rhode Island.....RI	0	1,175	0	0	(1,416)	0	0	4,193
41. South Carolina.....SC	(789)	10,229	0	0	6,353	7,500	0	37,007
42. South Dakota.....SD	5,414	10,363	0	0	12,421	0	0	36,968
43. Tennessee.....TN	11,635	9,151	0	0	724	2,500	0	38,106
44. Texas.....TX	57,216	58,269	0	0	39,051	250	1	211,360
45. Utah.....UT	42,003	16,227	0	0	33,313	0	0	58,745
46. Vermont.....VT	312	3,109	0	0	(23,519)	0	0	11,089
47. Virginia.....VA	70,851	43,418	0	0	8,302	0	1	154,891
48. Washington.....WA	69,438	29,454	0	0	54,804	1	0	113,343
49. West Virginia.....WV	5,270	1,574	0	0	5,614	0	0	5,614
50. Wisconsin.....WI	104,766	62,679	0	0	70,333	50,000	0	226,896
51. Wyoming.....WY	14,250	8,792	0	0	23,417	10,000	0	31,364
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	1,506,336	1,555,679	654,833	9	1,315,557	1,564,343	39	5,703,507

DETAILS OF WRITE-INS

5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0	0

NONE