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QUARTERLY STATEMENT

As of September 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 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... 23230 *(Street and Number) (City or Town, State and Zip Code)*	(804) 289-2700 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 27648….. RICHMOND ..... VA ..... 23261 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... 23230 *(Street and Number) (City or Town, State and Zip Code)*	(804) 289-2700 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.jamesriverins.com	
Statutory Statement Contact	BRUCE EDWARD SHORT *(Name)*	(804) 289-2150 *(Area Code) (Telephone Number) (Extension)*
	Bruce.Short@jamesriverins.com *(E-Mail Address)*	(804) 420-1059 *(Fax Number)*

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)	(Signature)	(Signature)
RICHARD JOHN SCHMITZER	DEBORAH PACE THORSVIK	PAMELA LLULL KNOWLES
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer & Controller	Secretary
(Title)	(Title)	(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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	266,209,171	0	266,209,171	248,158,132
2. Stocks:				
2.1 Preferred stocks	33,651,631	0	33,651,631	21,770,484
2.2 Common stocks	23,192,937	0	23,192,937	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 $..........0 encumbrances)	0	0	0	0
5. Cash ($.....(6,474,795)), cash equivalents ($.....11,830,000) and short-term investments ($.....28,723,789)	34,078,995	0	34,078,995	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)	357,132,734	0	357,132,734	350,802,215
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	3,368,899	0	3,368,899	2,821,042
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	124,972,713	1,729,850	123,242,863	56,142,369
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,921,137	0	5,921,137	15,029,477
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,840,509	0	1,840,509	0
18.2 Net deferred tax asset	9,385,325	3,337,523	6,047,802	6,382,584
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........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	0	0	0	0
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	6,600	0	6,600	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	502,627,917	5,067,373	497,560,544	431,177,687
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	502,627,917	5,067,373	497,560,544	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. Other assets	6,600	0	6,600	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)	6,600	0	6,600	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....14,579,375)	93,907,545	94,506,231
2.	Reinsurance payable on paid losses and loss adjustment expenses	0	19,637,492
3.	Loss adjustment expenses	55,158,333	56,910,497
4.	Commissions payable, contingent commissions and other similar charges	597,235	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 $.....1,306,207 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 $.....73,335,387 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	18,867,535	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)	86,445,975	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	2,351,030	2,094,948
20.	Derivatives	0	0
21.	Payable for securities	759,000	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	5,601,453	2,464,089
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	265,996,106	215,163,996
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	265,996,106	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)	93,415,067	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)	231,564,438	216,013,691
38.	Totals	497,560,544	431,177,687

DETAILS OF WRITE-INS

2501.	Other liabilities	0	72,665
2502.	Deferred ceding commission	5,527,768	2,325,771
2503.	Excise tax payable	73,685	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)	5,601,453	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 $.....116,638,113)	105,585,358	90,117,027	122,036,050
1.2 Assumed........ (written $.....89,217,988)	70,823,447	38,228,154	53,725,858
1.3 Ceded............ (written $.....172,044,638)	146,322,054	97,761,840	134,153,232
1.4 Net................. (written $.....33,811,463)	30,086,751	30,583,341	41,608,676
DEDUCTIONS:			
2. Losses incurred (current accident year $.....15,155,786):			
2.1 Direct	32,843,791	21,839,030	27,807,990
2.2 Assumed	70,387,546	28,749,340	56,279,374
2.3 Ceded	92,786,373	43,985,058	76,704,317
2.4 Net	10,444,964	6,603,312	7,383,047
3. Loss adjustment expenses incurred	8,664,121	6,969,178	11,994,354
4. Other underwriting expenses incurred	10,722,396	8,286,118	11,113,562
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	29,831,481	21,858,608	30,490,964
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	255,270	8,724,733	11,117,712
INVESTMENT INCOME			
9. Net investment income earned	13,637,312	14,403,240	19,235,825
10. Net realized capital gains (losses) less capital gains tax of $.....1,306,207	2,425,813	4,117,650	4,907,223
11. Net investment gain (loss) (Lines 9 + 10)	16,063,125	18,520,890	24,143,048
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....118,879)	(118,879)	(364,796)	(364,796)
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	(14,073)	7,477	53,611
15. Total other income (Lines 12 through 14)	(132,952)	(357,319)	(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)	16,185,443	26,888,304	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)	16,185,443	26,888,304	34,949,575
19. Federal and foreign income taxes incurred	4,470,218	4,298,980	5,809,048
20. Net income (Line 18 minus Line 19) (to Line 22)	11,715,225	22,589,324	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)	11,715,225	22,589,324	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 $.....1,433,900	2,890,899	(3,874,564)	(262,620)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	1,053,604	(2,307,827)	(2,824,446)
27. Change in nonadmitted assets	(108,981)	1,071,789	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)	15,550,747	17,478,722	(3,746,552)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	231,564,438	237,238,965	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	(14,073)	7,477	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)	(14,073)	7,477	53,611
3701. Additional admitted deferred tax assets	0	2,540,271	2,399,669
3702. Reclassification of additional admitted deferred tax assets to special surplus funds	0	(2,540,271)	(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

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	31,235,668	22,408,687	25,851,726
2.	Net investment income	11,931,279	13,651,591	18,696,548
3.	Miscellaneous income	(132,952)	7,477	53,611
4.	Total (Lines 1 through 3)	43,033,995	36,067,755	44,601,885
5.	Benefit and loss related payments	21,572,802	24,090,149	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	20,598,896	19,333,242	26,181,231
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $.....1,306,207 tax on capital gains (losses)	7,894,845	8,229,272	9,673,190
10.	Total (Lines 5 through 9)	50,066,543	51,652,663	65,842,039
11.	Net cash from operations (Line 4 minus Line 10)	(7,032,548)	(15,584,908)	(21,240,154)
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	87,163,508	173,613,218	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	759,000	4,237,713	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	116,514,450	177,854,774	226,132,684
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	94,521,466	133,634,606	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)	102,862,800	179,168,003	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)	13,651,650	(1,313,229)	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)	3,386,846	2,253,530	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)	3,386,846	2,253,530	(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)	10,005,948	(14,644,607)	(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)	34,078,995	27,761,421	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 September 30, 2012, the Company held no securities with a recognized other-than-temporary impairment.

(3) At September 30, 2012, the Company held no 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.

(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

No significant change.

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

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)

	Level 1	Level 2	Level 3	Total
Bonds – Industrial & Misc.	$ 0	$ 9,792,702	$ 8,285,567	$ 18,078,269
Perpetual Preferred Stock – Industrial & Misc.	0	22,495,351	0	22,495,351
Common Stock – Industrial & Misc.	0	734,100	0	734,100
Common Stock – Mutual Funds	7,226,240	0	0	7,226,240
Total Common Stocks	7,226,240	734,100	0	7,960,340
Short-Term Bonds – Industrial & Misc.	0	0	108,617	108,617
Total Assets at Fair Value	$ 7,226,240	$ 33,022,153	$ 8,394,184	$ 48,642,577

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

2. Rollforward of Level 3 Fair Value Measurements Above:

	Bond – Industrial & Misc.	Common Stock – Industrial & Misc.	Short-Term Bonds	Total Level 3
Beginning Balance at January 1, 2012	$ 37,402,444	$ 32,242	$ 0	$37,434,686
Transfers into Level 3 (a)	0	0	0	0
Transfers into Level 3 (b)	0	0	0	0
Transfers out of Level 3 (a)	(14,379,357)	0	0	(14,379,357)
Transfers out of Level 3 (b)	(4,592,333)	0	0	(4,592,333)
Total Gains and (Losses) included in Net Income	90,817	30,850	5,752	127,419
Total Gains and (Losses) included in Surplus	1,686,286	0	(2,324)	1,683,962
Purchases	3,920,841	0	118,482	4,039,323
Sales	(15,843,131)	(63,092)	(13,293)	(15,919,516)
Ending Balance at September 30, 2012	$ 8,285,567	$ 0	$ 108,617	$8,394,184

(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 nor 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 September 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.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practical (Carrying Value)
Bonds	$287,572,380	$266,209,171	$13,940,880	$230,242,869	$43,388,631	$0
Preferred Stocks	34,431,463	33,651,631	0	34,431,463	0	0
Common Stocks	7,960,340	7,960,340	7,226,240	734,100	0	0
Cash Equivalents & Short-Term Investments	40,553,789	40,553,790	28,615,172	11,830,000	108,617	0
Total Assets	$370,517,972	$348,374,932	$49,782,292	$277,238,432	$43,497,248	$0

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

Not applicable.

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):

	September 30, 2012	December 31, 2011
Balance at beginning of period	$ 151,417	$ 173,340
Loss and loss adjustment expense incurred:		
Current accident year	24,332	37,230
Prior accident years	(5,223)	(17,853)
	19,109	19,377
Loss and loss adjustment expense payments made for:		
Current accident year	1,142	8,652
Prior accident years	20,318	32,648
	21,460	41,300
Balance at end of period	$ 149,066	$ 151,417

Reserves for incurred losses and LAE attributable to insured events of prior years, decreased by approximately $5.2 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.

Note 28 - Health Care Receivables

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 29 - Participating Policies

Not applicable.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

Not applicable.

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

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $..................................0

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 15,191,668	$ 15,232,597
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	$ 15,232,597
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
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 [X]

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	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

PART 1 - INVESTMENT

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

17.2 If no, list exceptions:

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	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	............0.0	..........0.000 %	0	0	0	0	0	0	0	0
Total.....................................	........XXX...	........XXX........	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
42439	13-2918573	Toa Re Ins Co Of Amer	DE	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

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama AL	E	1,212,945	1,081,695	42,748	146,950	2,627,228	2,772,859
2. Alaska AK	E	313,239	158,420	0	1,500	462,681	585,182
3. Arizona AZ	E	2,454,965	2,031,396	1,727,348	665,752	5,487,527	3,840,376
4. Arkansas AR	E	888,930	818,827	33,199	60,350	1,669,071	1,485,613
5. California CA	E	36,025,368	30,231,665	6,723,688	6,961,195	74,992,090	76,928,501
6. Colorado CO	E	1,653,178	1,823,873	79,187	(5,304,214)	5,371,034	6,393,457
7. Connecticut CT	E	2,597,337	814,274	(105,307)	276,745	2,906,211	2,252,937
8. Delaware DE	E	195,203	203,260	271,731	562,622	462,535	754,065
9. District of Columbia DC	E	203,655	248,771	0	0	416,723	626,222
10. Florida FL	E	7,524,943	7,107,948	1,645,630	2,817,510	16,148,287	20,034,096
11. Georgia GA	E	1,856,931	2,217,578	831,052	438,388	4,117,360	4,467,487
12. Hawaii HI	E	389,037	295,896	0	101,354	1,035,917	1,151,882
13. Idaho ID	E	351,765	336,525	342,341	0	982,411	1,240,138
14. Illinois IL	E	4,569,761	2,986,072	125,959	179,580	10,191,069	6,842,467
15. Indiana IN	E	1,059,899	535,720	(7,126)	49,871	4,233,448	2,553,863
16. Iowa IA	E	398,913	248,936	0	0	811,532	748,110
17. Kansas KS	E	501,974	390,623	0	115,000	1,026,644	1,055,186
18. Kentucky KY	E	498,033	378,157	19,595	151,860	1,292,570	1,068,752
19. Louisiana LA	E	2,960,897	2,959,615	434,648	1,556,966	9,555,849	12,124,330
20. Maine ME	E	156,535	176,784	0	0	310,669	302,236
21. Maryland MD	E	965,588	830,731	1,002	162,080	3,120,811	3,309,548
22. Massachusetts MA	E	1,629,714	1,075,395	668,524	449,013	3,856,698	3,336,985
23. Michigan MI	E	1,008,373	1,037,273	0	641,944	2,497,006	2,803,531
24. Minnesota MN	E	975,413	942,715	145,000	40,000	1,960,142	2,075,747
25. Mississippi MS	E	703,837	610,476	262,016	150,000	1,374,218	1,479,496
26. Missouri MO	E	2,626,940	2,391,782	901,379	241,434	6,844,712	5,307,242
27. Montana MT	E	293,868	174,147	0	0	553,677	330,828
28. Nebraska NE	E	752,675	700,439	81,000	0	1,877,041	1,832,357
29. Nevada NV	E	1,764,002	1,798,382	2,191,071	403,397	3,794,805	8,748,123
30. New Hampshire NH	E	223,983	171,091	10,722	0	518,934	478,853
31. New Jersey NJ	E	3,118,071	3,069,519	756,232	354,500	8,699,008	7,689,582
32. New Mexico NM	E	508,176	437,851	484,595	11,900	1,055,604	1,235,850
33. New York NY	E	9,189,875	4,062,830	1,363,380	2,578,222	21,576,531	13,193,943
34. North Carolina NC	E	1,459,296	1,268,905	218,500	589,771	5,235,610	3,705,037
35. North Dakota ND	E	235,106	155,583	0	0	591,615	657,922
36. Ohio OH	L	0	0	0	0	0	6
37. Oklahoma OK	E	1,251,822	1,462,207	982,671	28,448	3,223,179	3,319,329
38. Oregon OR	E	828,346	896,700	155,866	308,903	2,030,488	2,750,326
39. Pennsylvania PA	E	3,159,286	2,760,205	162,551	2,028,416	10,488,536	9,299,781
40. Rhode Island RI	E	304,487	208,236	995,000	31,544	873,629	1,421,209
41. South Carolina SC	E	704,536	755,884	44,900	271,425	1,926,633	2,162,077
42. South Dakota SD	E	122,957	82,655	0	0	216,151	232,622
43. Tennessee TN	E	1,778,438	1,036,214	206,087	100,647	3,404,724	2,172,762
44. Texas TX	E	10,088,217	8,493,697	3,071,815	4,728,931	23,432,989	26,687,817
45. Utah UT	E	824,063	644,551	643	0	1,495,644	1,273,955
46. Vermont VT	E	43,105	28,151	0	0	81,056	371,914
47. Virginia VA	E	1,793,082	1,526,959	203,000	4,216,771	3,414,546	4,592,137
48. Washington WA	E	2,453,080	2,102,286	296,640	1,581,096	5,712,628	6,651,329
49. West Virginia WV	E	1,053,242	180,026	20,753	0	1,496,898	450,044
50. Wisconsin WI	E	783,151	752,253	14,374	623	3,000,457	2,931,252
51. Wyoming WY	E	161,901	166,162	0	(2,750)	408,560	490,375
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	19,975	35,728	0	0	164,426	214,681
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	116,638,113	94,905,068	25,402,414	27,697,744	269,027,812	268,434,419

DETAILS OF WRITE-INS

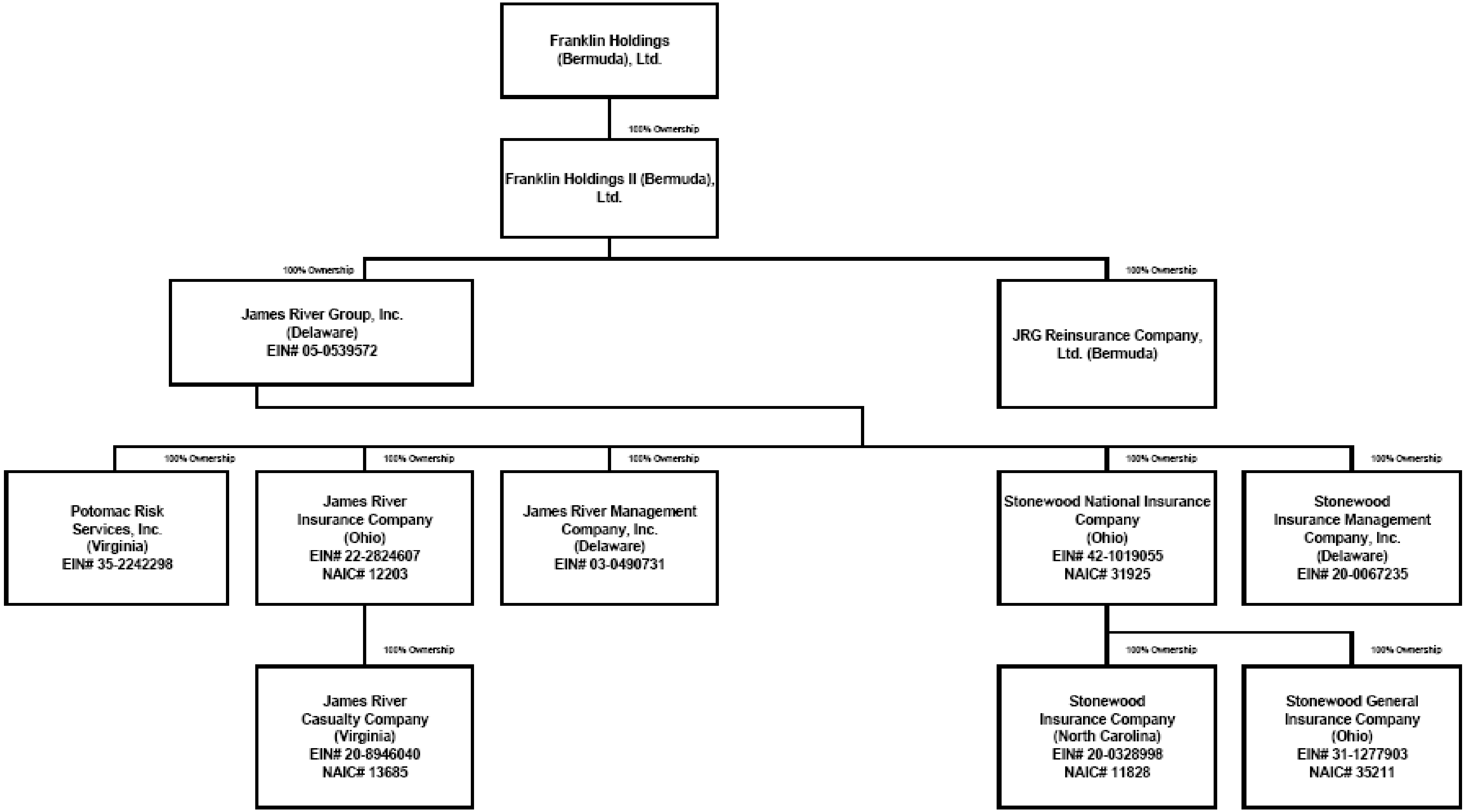
5801.	XXX	0	0	0	0	0	0
5802.	XXX	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	0	0	0	0	0	0

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

Statement for September 30, 2012 of the **JAMES RIVER INSURANCE COMPANY**

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
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 Iinsurance 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 Iinsurance Co	Ownership	100.000	Franklin Holdings, Ltd	0

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	598,122	(128,693)	(21.5)	(184.2)
2. Allied lines	4,874,820	7,222	0.1	(4.3)
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	48,862	5,780	11.8	(61.7)
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	135,274	125,336	92.7	87.8
11.2. Medical professional liability - claims-made	6,410,680	2,248,076	35.1	46.7
12. Earthquake	923,999	43,027	4.7	6.8
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	52,096,131	23,745,036	45.6	36.0
17.2 Other liability-claims made	14,465,223	(687,793)	(4.8)	(10.7)
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	20,071,648	6,779,400	33.8	30.8
18.2 Products liability-claims made	5,960,599	705,738	11.8	23.9
19.1, 19.2 Private passenger auto liability	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability	0	663	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	105,585,358	32,843,792	31.1	24.2
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 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	115,364	716,573	576,024
2. Allied lines	716,488	5,740,027	5,412,850
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	(6,521)	45,698	85,875
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	22,336	122,761	158,585
11.2 Medical professional liability - claims made	1,955,481	6,316,339	7,516,301
12. Earthquake	208,698	864,593	866,288
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	19,044,709	57,368,398	42,672,087
17.2 Other liability-claims made	5,577,934	14,753,782	15,870,515
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	7,345,561	22,453,887	16,451,590
18.2 Products liability-claims made	4,062,593	8,256,055	5,294,952
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	39,042,643	116,638,113	94,905,067
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

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2012 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2009 + Prior	17,741	86,066	103,807	15,207	127	15,334	14,455	427	67,509	82,391	11,921	(18,003)	(6,082)
2. 2010	3,014	16,019	19,033	2,576	40	2,616	2,171	202	13,505	15,878	1,733	(2,272)	(539)
3. Subtotals 2010 + Prior	20,755	102,085	122,840	17,783	167	17,950	16,626	629	81,014	98,269	13,654	(20,275)	(6,621)
4. 2011	4,840	23,738	28,578	2,046	322	2,368	8,488	992	18,127	27,607	5,694	(4,297)	1,397
5. Subtotals 2011 + Prior	25,595	125,823	151,418	19,829	489	20,318	25,114	1,621	99,141	125,876	19,348	(24,572)	(5,224)
6. 2012	XXX	XXX	XXX	XXX	1,142	1,142	XXX	2,356	20,834	23,190	XXX	XXX	XXX
7. Totals	25,595	125,823	151,418	19,829	1,631	21,460	25,114	3,977	119,975	149,066	19,348	(24,572)	(5,224)
8. Prior Year-End's Surplus As Regards Policyholders	216,014										Col. 11, Line 7 As % of Col. 1, Line 7 1. 75.6 %	Col. 12, Line 7 As % of Col. 2, Line 7 2. (19.5)%	Col. 13, Line 7 As % of Col. 3, Line 7 3. (3.5)%
													Col. 13, Line 7 Line 8 4. (2.4)%

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:

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

* 1 2 2 0 3 2 0 1 2 3 6 5 0 0 0 0 3 *

* 1 2 2 0 3 2 0 1 2 5 0 5 0 0 0 0 3 *

Overflow Page for Write-Ins

NONE

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	102,862,798	194,282,929
3. Accrual of discount	1,860,228	2,200,326
4. Unrealized valuation increase (decrease)	4,327,120	(404,033)
5. Total gain (loss) on disposals	4,151,439	7,781,742
6. Deduct consideration for bonds and stocks disposed of	115,755,448	226,128,841
7. Deduct amortization of premium	702,052	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)	323,053,739	326,729,168
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	323,053,739	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 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	163,871,302	375,555,483	362,598,074	3,253,218	199,114,953	163,871,302	180,081,929	175,115,028
2. Class 2 (a)	48,349,067	6,687,602	6,626,454	(3,279,831)	41,837,040	48,349,067	45,130,384	25,322,810
3. Class 3 (a)	21,921,475	665,351	409,181	(1,168,133)	14,190,826	21,921,475	21,009,512	13,929,588
4. Class 4 (a)	51,719,900	17,590,120	16,154,089	1,418,526	46,584,813	51,719,900	54,574,457	47,327,874
5. Class 5 (a)	6,231,855	192,545	1,427,121	705,737	10,063,729	6,231,855	5,703,016	11,605,995
6. Class 6 (a)	263,665	0	0	0	1,013,827	263,665	263,665	1,026,189
7. Total Bonds	292,357,264	400,691,101	387,214,919	929,517	312,805,188	292,357,264	306,762,963	274,327,484
PREFERRED STOCK								
8. Class 1	0	0	0	14,544,855	13,121,225	0	14,544,855	0
9. Class 2	22,109,710	0	0	(13,062,454)	6,947,671	22,109,710	9,047,256	15,482,484
10. Class 3	9,769,699	0	0	289,821	7,793,100	9,769,699	10,059,520	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	31,879,409	0	0	1,772,222	27,861,996	31,879,409	33,651,631	21,770,484
15. Total Bonds and Preferred Stock	324,236,673	400,691,101	387,214,919	2,701,739	340,667,184	324,236,673	340,414,594	296,097,968

(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 $.....11,830,000; 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	28,723,790	XXX	28,721,176	2,674	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	40,049,533	61,050,694
3. Accrual of discount	5,752	7,028
4. Unrealized valuation increase (decrease)	(2,324)	0
5. Total gain (loss) on disposals	0	3,737
6. Deduct consideration received on disposals	27,391,775	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)	28,723,789	16,062,603
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	28,723,789	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	1,561,959,332	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	1,560,236,895	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)	11,830,000	10,106,747
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	11,830,000	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									
05107B AB 2	AUGUST US HOLDING CO INC TL B		08/03/2012	BARCLAYS CAPITAL		219,176	218,085	0	4FE
19259B AH 6	COINMACH SERVICE CORP TL B		07/10/2012	DEUTSCHE BANK		791,318	817,900	0	4FE
32007U AH 2	FIRST DATA CORPORATION TL B3		06/04/2012	CITIGROUP GLOBAL MARKETS		987,608	1,053,449	0	4FE
412690 AC 3	HARLAND CLARKE HOLDINGS		07/18/2012	DIRECT		2,289,570	2,386,000	0	4FE
44472N AC 0	HUISH DETERGENTS INC TL B		07/11/2012	BARCLAYS CAPITAL		187,632	199,609	0	4FE
460933 AK 0	INTERNATIONAL WIRE GROUP		09/28/2012	DIRECT		759,000	759,000	0	4FE
577743 AA 5	MAXIM CRANE WORKS LP		08/03/2012	DIRECT		192,545	194,000	7,403	5FE
62912Y AE 2	NGPL PIPECO LLC TL B		08/03/2012	VARIOUS		674,618	679,945	0	4FE
63689E AC 9	NATIONAL MENTOR HOLDINGS INC TL B		06/05/2012	UBS WARBURG		185,437	189,705	0	4FE
68234P AC 3	ONE CALL MEDICAL INC TL B		08/22/2012	JEFFERIES & COMPANY INC		700,064	713,511	0	4FE
70583G AL 6	PELICAN PRODUCTS INC TL B		07/11/2012	DIRECT		753,049	753,049	0	4FE
71944B AF 2	PHYSICIAN ONCOLOGY SVCS TL B		08/10/2012	JEFFERIES & COMPANY INC		697,558	706,608	0	4FE
71944B AG 0	PHYSICIAN ONCOLOGY SVCS TL DD		08/10/2012	JEFFERIES & COMPANY INC		84,745	85,845	0	4FE
816194 AN 4	SELECT MEDICAL CORP TL B		08/09/2012	JP MORGAN SECURITIES INC		665,351	685,929	0	3FE
82378G AH 9	SHERIDAN HOLDINGS INC TL B		06/29/2012	CREDIT SUISSE FIRST BOSTON		178,200	180,000	0	4FE
87583H AC 8	TANK HOLDING CORP TL		06/29/2012	GENERAL ELECTRIC CAPITAL		622,800	648,750	0	4FE
90324L AG 8	US RENAL CARE INC TL B		07/02/2012	BARCLAYS CAPITAL		461,822	468,855	0	4FE
92553J AF 3	VEYANCE TECHNOLOGIES INC TL		07/11/2012	BARCLAYS CAPITAL		978,803	1,044,088	0	4FE
96758D AP 8	WIDE OPEN WEST FINANCE LLC TL		08/03/2012	VARIOUS		3,641,772	3,740,484	0	4FE
	HARLAND CLARKE TL B-2-EXT		05/03/2012	CREDIT SUISSE FIRST BOSTON		134,305	141,374	0	4FE
	HARLAND CLARKE TL B-2-EXT		05/03/2012	CREDIT SUISSE FIRST BOSTON		39,784	41,878	0	4FE
	HARLAND CLARKE TL B-2-EXT		05/03/2012	CREDIT SUISSE FIRST BOSTON		47,966	50,491	0	4FE
	HARLAND CLARKE TL B-2-EXT		05/03/2012	CREDIT SUISSE FIRST BOSTON		98,095	103,258	0	4FE
	CANDY INTERMEDIATE HOLDINGS TL B		08/28/2012	MORGAN STANLEY & CO		373,635	373,038	0	4FE
	SAVERS INC TL B		06/29/2012	GOLDMAN SACHS		243,338	245,000	0	4FE
	HOMEWARD RESIDENTIAL TL B		08/07/2012	BARCLAYS CAPITAL		390,000	400,000	0	4FE
	HARLAND CLARKE TL B-1-NONEXT		08/23/2012	CREDIT SUISSE FIRST BOSTON		41,216	45,796	0	4FE
00110# AC 7	AES PUERTO RICO	R	04/25/2012	BNP PARIBAS		5,775,657	6,343,390	0	2Z
49858H AB 8	KLOECKNER PENTAPLAST GMBH TL B	R	08/23/2012	JEFFERIES & COMPANY INC		725,504	737,096	0	4FE
	GROHE HOLDING GMBH TL B	R	05/18/2012	CREDIT SUISSE FIRST BOSTON		998,180	1,005,000	0	4FE
G2925* AA 9	AES PUERTO RICO	R	04/25/2012	BNP PARIBAS		911,946	1,001,588	0	2Z
L0433M AB 1	AUGUST LUXUK HOLDING CO TL B	R	08/03/2012	BARCLAYS CAPITAL		284,923	283,506	0	4FE
3899999.	Total - Bonds - Industrial & Miscellaneous					25,135,617	26,296,227	7,403	XXX
8399997.	Total - Bonds - Part 3					25,135,617	26,296,227	7,403	XXX
8399999.	Total - Bonds					25,135,617	26,296,227	7,403	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					25,135,617	XXX	7,403	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36296X Z6 4	GOVERNMENT NATL MTG ASSOC #704665		09/01/2012	PAYDOWN		180,847	180,847	188,335	181,613	0	(766)	0	(766)	0	180,847	0	0	0	6,201	02/01/2039	1
36297E CF 0	GOVERNMENT NATL MTG ASSOC #709370		09/01/2012	PAYDOWN		14,579	14,579	15,178	14,691	0	(112)	0	(112)	0	14,579	0	0	0	486	05/01/2039	1
0599999.	Total - Bonds - U.S. Government					195,426	195,426	203,513	196,304	0	(878)	0	(878)	0	195,426	0	0	0	6,687	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128MM BN 2	FEDERAL HOME LOAN MTG CORP #G18044		09/01/2012	PAYDOWN		35,762	35,762	35,533	35,727	0	36	0	36	0	35,762	0	0	0	1,057	09/01/2019	1
3128PQ WW 7	FEDERAL HOME LOAN MTG CORP #J11561		09/01/2012	PAYDOWN		52,183	52,183	54,230	52,431	0	(248)	0	(248)	0	52,183	0	0	0	1,586	03/01/2024	1
312938 SQ 7	FEDERAL HOME LOAN MTG CORP #A90527		09/01/2012	PAYDOWN		3,759	3,759	3,870	3,766	0	(7)	0	(7)	0	3,759	0	0	0	125	09/01/2039	1
31294K UN 3	FEDERAL HOME LOAN MTG CORP #E01489		09/01/2012	PAYDOWN		18,239	18,239	18,180	18,230	0	9	0	9	0	18,239	0	0	0	543	04/01/2018	1
31294K ZF 5	FEDERAL HOME LOAN MTG CORP #E01642		09/01/2012	PAYDOWN		27,408	27,408	27,275	27,390	0	18	0	18	0	27,408	0	0	0	929	11/01/2018	1
31294K ZT 5	FEDERAL HOME LOAN MTG CORP #E01654		09/01/2012	PAYDOWN		12,734	12,734	12,674	12,725	0	9	0	9	0	12,734	0	0	0	419	12/01/2018	1
312962 VE 0	FEDERAL HOME LOAN MTG CORP #B10613		09/01/2012	PAYDOWN		9,050	9,050	8,967	9,038	0	12	0	12	0	9,050	0	0	0	263	03/01/2018	1
312962 VV 2	FEDERAL HOME LOAN MTG CORP #B10628		09/01/2012	PAYDOWN		4,491	4,491	4,480	4,489	0	2	0	2	0	4,491	0	0	0	133	10/01/2017	1
312962 VX 8	FEDERAL HOME LOAN MTG CORP #B10630		09/01/2012	PAYDOWN		16,569	16,569	16,531	16,563	0	6	0	6	0	16,569	0	0	0	538	08/01/2018	1
312962 Z3 0	FEDERAL HOME LOAN MTG CORP #B10762		09/01/2012	PAYDOWN		6,197	6,197	6,140	6,190	0	7	0	7	0	6,197	0	0	0	179	05/01/2018	1
312964 6W 4	FEDERAL HOME LOAN MTG CORP #B12685		09/01/2012	PAYDOWN		7,395	7,395	7,470	7,403	0	(7)	0	(7)	0	7,395	0	0	0	246	03/01/2018	1
312965 MW 3	FEDERAL HOME LOAN MTG CORP #B13073		09/01/2012	PAYDOWN		20,226	20,226	20,495	20,255	0	(29)	0	(29)	0	20,226	0	0	0	574	05/01/2018	1
312966 GR 9	FEDERAL HOME LOAN MTG CORP #B13808		09/01/2012	PAYDOWN		14,062	14,062	14,248	14,080	0	(19)	0	(19)	0	14,062	0	0	0	420	08/01/2018	1
312968 QZ 6	FEDERAL HOME LOAN MTG CORP #B15872		09/01/2012	PAYDOWN		4,741	4,741	4,772	4,743	0	(2)	0	(2)	0	4,741	0	0	0	158	10/01/2018	1
31371L HG 7	FEDERAL NATIONAL MTG ASSOC #255031		09/01/2012	PAYDOWN		12,607	12,607	12,565	12,599	0	8	0	8	0	12,607	0	0	0	377	05/01/2018	1
31371L M2 2	FEDERAL NATIONAL MTG ASSOC #255177		09/01/2012	PAYDOWN		14,911	14,911	15,141	14,931	0	(20)	0	(20)	0	14,911	0	0	0	505	08/01/2018	1
31385X GU 5	FEDERAL NATIONAL MTG ASSOC #555611		09/01/2012	PAYDOWN		6,964	6,964	6,913	6,956	0	8	0	8	0	6,964	0	0	0	209	12/01/2017	1
31393A PQ 4	FEDERAL NATIONAL MTG ASSOC 03 22 UC		09/01/2012	PAYDOWN		35,043	35,043	33,057	34,745	0	298	0	298	0	35,043	0	0	0	903	12/01/2015	1
31393Q WR 9	FEDERAL HOME LOAN MTG CORP 2610 DG		09/01/2012	PAYDOWN		7,307	7,307	6,851	7,126	0	182	0	182	0	7,307	0	0	0	182	07/01/2013	1
31394B HM 9	FEDERAL NATIONAL MTG ASSOC 04 84 CD		09/01/2012	PAYDOWN		22,036	22,036	20,745	21,815	0	220	0	220	0	22,036	0	0	0	587	02/01/2014	1
31394C V2 5	FEDERAL NATIONAL MTG ASSOC 05 35 AC		09/01/2012	PAYDOWN		50,098	50,098	49,268	49,571	0	527	0	527	0	50,098	0	0	0	1,278	09/01/2012	1
31394D XS 4	FEDERAL NATIONAL MTG ASSOC 05 49 A		09/01/2012	PAYDOWN		33,737	33,737	33,816	33,737	0	0	0	0	0	33,737	0	0	0	1,124	08/01/2013	1
31394E GN 2	FEDERAL NATIONAL MTG ASSOC 05 63 HA		09/01/2012	PAYDOWN		13,757	13,757	13,403	13,536	0	220	0	220	0	13,757	0	0	0	453	09/01/2012	1
31394X YW 0	FEDERAL HM LN MTG CORP 2790 DY		09/01/2012	PAYDOWN		292,164	292,164	272,032	289,831	0	2,333	0	2,333	0	292,164	0	0	0	8,799	05/01/2019	1
31395T LX 0	FHR 2963 BK		09/01/2012	PAYDOWN		64,768	64,768	61,206	64,299	0	469	0	469	0	64,768	0	0	0	1,725	01/01/2018	1
31400V 2K 7	FEDERAL NATIONAL MTG ASSOC #699278		09/01/2012	PAYDOWN		8,069	8,069	8,085	8,069	0	0	0	0	0	8,069	0	0	0	242	09/01/2017	1
31402H X6 3	FEDERAL NATIONAL MTG ASSOC #729801		09/01/2012	PAYDOWN		14,126	14,126	14,079	14,116	0	10	0	10	0	14,126	0	0	0	433	02/01/2018	1
31402W 5A 2	FEDERAL NATIONAL MTG ASSOC #740741		09/01/2012	PAYDOWN		9,258	9,258	9,190	9,248	0	10	0	10	0	9,258	0	0	0	281	03/01/2018	1
31402Y CM 4	FEDERAL NATIONAL MTG ASSOC #741776		09/01/2012	PAYDOWN		18,081	18,081	18,021	18,066	0	15	0	15	0	18,081	0	0	0	592	06/01/2018	1
31403F 4B 7	FEDERAL NATIONAL MTG ASSOC #747918		09/01/2012	PAYDOWN		14,672	14,672	14,624	14,657	0	15	0	15	0	14,672	0	0	0	443	05/01/2018	1
31405E 2Y 0	FEDERAL NATIONAL MTG ASSOC #787491		09/01/2012	PAYDOWN		4,771	4,771	4,757	4,767	0	4	0	4	0	4,771	0	0	0	159	01/01/2019	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31405F JJ 2	FEDERAL NATIONAL MTG ASSOC #787865		09/01/2012	PAYDOWN		4,798	4,798	4,784	4,795	0	3	0	3	0	4,798	0	0	0	160	11/01/2018	1
31405K EG 2	FEDERAL NATIONAL MTG ASSOC #791335		09/01/2012	PAYDOWN		37,632	37,632	38,226	37,694	0	(62)	0	(62)	0	37,632	0	0	0	1,155	10/01/2018	1
31406T B4 2	FEDERAL NATIONAL MTG ASSOC #819159		09/01/2012	PAYDOWN		19,464	19,464	19,302	19,438	0	26	0	26	0	19,464	0	0	0	566	08/01/2019	1
31410F Y6 6	FEDERAL NATIONAL MTG ASSOC #888233		09/01/2012	PAYDOWN		54,821	54,821	51,420	54,207	0	613	0	613	0	54,821	0	0	0	1,817	10/01/2034	1
31417V GU 1	FEDERAL NATIONAL MTG ASSOC #AC8310		09/01/2012	PAYDOWN		82,399	82,399	82,566	82,388	0	11	0	11	0	82,399	0	0	0	2,354	04/01/2039	1
31418Q WQ 2	FEDERAL NATIONAL MTG ASSOC #AD3354		09/01/2012	PAYDOWN		268,122	268,122	268,834	268,144	0	(22)	0	(22)	0	268,122	0	0	0	7,968	11/01/2039	1
38374C ZR 5	GOVERNMENT NATL MTG ASSOC 03 84 GT		09/01/2012	PAYDOWN		10,601	10,601	10,666	10,601	0	0	0	0	0	10,601	0	0	0	356	12/01/2014	1
38374K 6X 6	GNR 2005-28 TE		09/01/2012	PAYDOWN		40,474	40,474	39,058	39,967	0	507	0	507	0	40,474	0	0	0	1,298	04/01/2013	1
38374K UT 8	GOVERNMENT NATL MTG ASSOC 2005-13 PA		09/01/2012	PAYDOWN		21,855	21,855	21,148	21,665	0	190	0	190	0	21,855	0	0	0	622	09/01/2013	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					1,395,351	1,395,351	1,364,622	1,389,998	0	5,352	0	5,352	0	1,395,351	0	0	0	41,758	XXX	XXX
Bonds - Industrial and Miscellaneous																					
04649V AE 0	ASURION LLC TL B		09/28/2012	VARIOUS		181,770	184,071	181,328	0	0	283	0	283	0	181,461	0	309	309	2,921	05/24/2018	3FE
05107B AB 2	AUGUST US HOLDING CO INC TL B		06/13/2012	BARCLAYS CAPITAL		184,669	184,669	181,345	0	0	59	0	59	0	181,404	0	3,265	3,265	54	04/27/2018	4FE
05956K AA 6	BANC OF AMERICA LARGE LOAN 10-HLTN HLTN.		09/15/2012	VARIOUS		468,736	473,420	441,417	470,376	0	1,145	0	1,145	0	471,521	0	(2,785)	(2,785)	7,330	11/15/2014	1FM
07170L AK 8	BAUSCH & LOMB INC TL B		08/21/2012	VARIOUS		453,000	453,000	448,470	0	0	157	0	157	0	448,627	0	4,373	4,373	3,737	05/17/2019	4FE
09179F AK 8	BJS WHOLESALE CLUB INC TL B		09/26/2012	VARIOUS		348,466	347,164	330,170	330,535	0	(323)	0	(323)	0	330,212	0	18,254	18,254	15,260	09/20/2019	4FE
11953U AB 3	BUFFALO GULF COAST TERMINALS TL B		09/28/2012	SINKING FUND REDEMPTION.		1,756	1,756	1,721	1,754	0	3	0	3	0	1,756	0	0	0	83	10/31/2017	3FE
12667F AH 8	COUNTRYWIDE ALT LN TR 04 2CB 1A2		09/01/2012	PAYDOWN		182,453	182,453	183,879	182,453	0	0	0	0	0	182,453	0	0	0	6,244	03/01/2015	1FM
12669E HY 5	COUNTRYWIDE ALT LN TR 03 9T1 A1		09/01/2012	PAYDOWN		5,082	5,082	4,987	5,054	0	28	0	28	0	5,082	0	0	0	147	12/01/2014	1FM
12669G 4U 2	COUNTRYWIDE HOME LOANS 05 J3 2A3		09/01/2012	PAYDOWN		76,562	76,562	75,581	76,298	0	264	0	264	0	76,562	0	0	0	2,385	06/01/2013	1FM
12669G V3 2	COUNTRYWIDE HOME LOANS 05 J2 3A4		09/01/2012	PAYDOWN		29,652	29,652	29,518	29,584	0	68	0	68	0	29,652	0	0	0	941	07/01/2013	1FM
15677W AH 2	CERIDIAN CORP TL B-EXT		07/10/2012	SINKING FUND REDEMPTION.		190,255	190,255	180,880	177,022	12,153	1,079	0	13,232	0	190,255	0	0	0	3,905	05/30/2017	4FE
19259B AH 6	COINMACH SERVICE CORP TL B		07/02/2012	SINKING FUND REDEMPTION.		10,823	10,823	9,516	9,922	604	297	0	901	0	10,823	0	0	0	186	11/21/2014	4FE
20902F AF 0	CONSOLIDATED CONTAINER CO TL		07/03/2012	SINKING FUND REDEMPTION.		795,087	795,087	791,112	0	0	3,975	0	3,975	0	795,087	0	0	0	2,661	09/28/2014	5FE
26878U AB 3	EP ENERGY LLC TL		08/21/2012	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,426	05/25/2018	3FE
29363W AF 6	ENTERCOM RADIO LLC TL B		08/30/2012	SINKING FUND REDEMPTION.		5,163	5,163	5,059	5,150	0	13	0	13	0	5,163	0	0	0	200	11/23/2018	3FE
31464Y AB 5	FENWAL INC TL B		08/02/2012	CITIGROUP GLOBAL MARKETS		988,953	993,923	874,872	903,592	1,802	26,498	0	28,300	0	931,892	0	57,062	57,062	19,699	02/23/2014	4FE
31464Y AE 9	FENWAL INC TL DD		08/02/2012	CITIGROUP GLOBAL MARKETS		184,555	185,482	163,788	171,543	587	7,380	0	7,967	0	179,510	0	5,045	5,045	3,676	02/23/2013	4FE
32007U AH 2	FIRST DATA CORPORATION TL B3		08/20/2012	VARIOUS		1,043,626	1,053,449	987,608	0	0	29,615	0	29,615	0	1,017,223	0	26,403	26,403	5,651	09/24/2014	4FE
36874V AG 3	GENERAC POWER SYSTEMS INC TL B		07/03/2012	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	557	05/30/2018	4FE
412690 AA 7	HARLAND CLARKE HOLDINGS		09/20/2012	DIRECT		524,165	697,000	597,830	461,763	155,457	14,262	0	169,719	0	631,481	0	(107,316)	(107,316)	34,274	05/15/2015	5FE
412690 AC 3	HARLAND CLARKE HOLDINGS		09/19/2012	DIRECT		1,750,474	1,823,000	1,749,090	0	0	1,210	0	1,210	0	1,750,300	0	174	174	23,582	08/01/2018	4FE
42206J AJ 1	HD SUPPLY INC TL B		09/11/2012	DEUTSCHE BANK		1,915,621	1,846,381	1,804,166	0	0	2,865	0	2,865	0	1,807,031	0	108,589	108,589	55,644	10/12/2017	4FE
44472N AC 0	HUISH DETERGENTS INC TL B		09/28/2012	SINKING FUND REDEMPTION.		525	525	494	0	0	3	0	3	0	525	0	0	0	2	04/26/2014	4FE
52078D AF 6	LAWSON SOFTWARE INC TL B		09/27/2012	VARIOUS		932,227	931,000	921,690	0	0	455	0	455	0	922,145	0	10,083	10,083	12,973	03/16/2018	4FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52108H MU 5	LB-UBS COMMERCIAL MORTGAGE TRU 02-C4 A5		08/11/2012	PAYDOWN		258,646	258,646	203,360	240,251	0	18,395	0	18,395	0	258,646	0	0	0	7,421	08/11/2012	1FM
521865 AR 6	LEAR CORP		08/24/2012	CALLED BY ISSUER at 103.000		206,000	200,000	208,500	206,664	0	(904)	0	(904)	0	205,760	0	240	240	14,831	03/15/2018	3FE
62912Y AE 2	NGPL PIPECO LLC TL B		08/09/2012	VARIOUS		1,423,183	1,430,301	1,399,807	0	0	663	0	663	0	1,400,471	0	22,713	22,713	14,470	05/17/2018	4FE
63632L AC 1	NATIONAL HEALING CORP TL		09/28/2012	SINKING FUND REDEMPTION.		6,394	6,394	6,229	2,489	0	14	0	14	0	6,394	0	0	0	312	12/01/2017	4FE
63689E AC 9	NATIONAL MENTOR HOLDINGS INC TL B		09/28/2012	SINKING FUND REDEMPTION.		11,281	11,281	10,995	4,646	350	23	0	373	0	11,281	0	0	0	409	01/18/2017	4FE
65441M AE 1	99 CENTS ONLY STORES TL B1		08/31/2012	VARIOUS		1,917,195	1,917,195	1,912,402	0	0	134	0	134	0	1,912,524	0	4,671	4,671	12,456	01/13/2019	4FE
67448R AB 5	OBSIDIAN NATURAL GAS TRUST		09/04/2012	SINKING FUND REDEMPTION.		64,998	64,998	64,348	64,812	0	185	0	185	0	64,998	0	0	0	3,094	11/30/2015	4FE
68835E AC 1	OSMOSE HOLDINGS INC TL B		09/28/2012	SINKING FUND REDEMPTION.		3,122	3,122	3,105	0	0	1	0	1	0	3,122	0	0	0	72	05/02/2018	4FE
70583G AL 6	PELICAN PRODUCTS INC TL B		09/28/2012	SINKING FUND REDEMPTION.		1,883	1,883	1,883	0	0	0	0	0	0	1,883	0	0	0	67	06/09/2018	4FE
76110H DB 2	RESIDENTIAL ACCR LOANS INC 03 QS10 A13		09/01/2012	PAYDOWN		4,133	4,133	4,046	4,124	0	9	0	9	0	4,133	0	0	0	120	05/01/2020	1FM
78571Y AM 2	SABRE INC TL EXT		07/31/2012	VARIOUS		298,786	318,110	260,069	249,404	0	23,286	0	23,286	0	272,690	0	26,096	26,096	4,158	09/30/2014	4FE
816194 AM 6	SELECT MEDICAL CORP TL B-NEW		09/28/2012	SINKING FUND REDEMPTION.		2,410	2,410	2,386	2,309	99	2	0	101	0	2,410	0	0	0	68	06/18/2018	3FE
816194 AN 4	SELECT MEDICAL CORP TL B		09/28/2012	SINKING FUND REDEMPTION.		1,715	1,715	1,663	0	0	1	0	1	0	1,715	0	0	0	8	06/01/2018	3FE
82378G AH 9	SHERIDAN HOLDINGS INC TL B		09/28/2012	SINKING FUND REDEMPTION.		450	450	446	0	0	0	0	0	0	450	0	0	0	6	06/29/2018	4FE
82651L AA 1	SIERRA RECEIVABLES FUNDING COM 10-1A A1		09/20/2012	PAYDOWN		15,730	15,730	15,727	15,702	0	28	0	28	0	15,730	0	0	0	471	07/20/2023	1FE
83547U AC 3	SONNEBORN INC TL B		09/28/2012	VARIOUS		1,281	1,281	1,267	0	0	0	0	0	0	1,281	0	0	0	36	03/30/2018	4FE
86881U AF 3	SURGICAL CARE AFFILIATES IN TL B		09/28/2012	SINKING FUND REDEMPTION.		2,424	2,424	2,176	2,234	173	17	0	190	0	2,424	0	0	0	83	12/31/2014	4FE
87583H AC 8	TANK HOLDING CORP TL		09/18/2012	SINKING FUND REDEMPTION.		9,868	9,868	9,474	0	0	3	0	3	0	9,868	0	0	0	78	07/09/2019	4FE
90324L AG 8	US RENAL CARE INC TL B		09/28/2012	SINKING FUND REDEMPTION.		1,172	1,172	1,155	0	0	0	0	0	0	1,172	0	0	0	0	06/25/2019	4FE
914908 AN 8	UNIVISION COMMUNICATIONS TL EXT		09/19/2012	SINKING FUND REDEMPTION.		314,903	314,903	302,966	286,299	26,118	2,486	0	28,604	0	314,903	0	0	0	10,168	09/29/2014	4FE
92553J AC 0	VEYANCE TECHNOLOGIES INC TL B		09/28/2012	VARIOUS		250,391	255,985	243,657	235,182	8,687	1,865	0	10,552	0	247,609	0	2,782	2,782	3,467	07/31/2014	4FE
92553J AD 8	VEYANCE TECHNOLOGIES INC TL DD		09/28/2012	VARIOUS		33,461	34,220	32,572	31,534	1,167	248	0	1,415	0	33,083	0	378	378	383	07/31/2014	4FE
92928G AC 4	WCA WASTE CORP TL B		07/23/2012	VARIOUS		144,905	145,635	144,179	0	0	78	0	78	0	144,253	0	652	652	1,731	03/23/2018	4FE
96758D AP 8	WIDE OPEN WEST FINANCE LLC TL		09/28/2012	VARIOUS		188,908	189,813	187,987	0	0	16	0	16	0	188,241	0	667	667	(311)	06/17/2018	4FE
97181# MU 4	WILMINGTON TRUST TERM LOAN		07/19/2012	SINKING FUND REDEMPTION.		129,520	129,520	119,159	0	0	374	0	374	0	129,520	0	0	0	555	07/15/2017	1
984753 AE 3	YANKEE CANDLE CO TL B		07/31/2012	VARIOUS		356,400	360,000	356,400	0	0	96	0	96	0	356,496	0	(96)	(96)	4,112	04/02/2019	4FE
	HARLAND CLARKE TL B-2-EXT		08/14/2012	VARIOUS		330,621	340,617	296,063	262,523	23,086	8,070	0	31,156	0	336,091	0	(5,470)	(5,470)	12,044	04/04/2014	4FE
	HARLAND CLARKE TL B-2-EXT		08/14/2012	VARIOUS		277,997	293,064	253,831	240,916	21,968	11,295	0	33,263	0	286,742	0	(8,746)	(8,746)	10,883	04/04/2014	4FE
	HARLAND CLARKE TL B-2-EXT		07/31/2012	VARIOUS		607,865	648,735	556,718	546,560	40,388	35,265	0	75,653	0	622,212	0	(14,347)	(14,347)	24,698	04/04/2014	4FE
	HARLAND CLARKE TL B-2-EXT		08/14/2012	VARIOUS		335,173	353,340	306,627	290,465	26,492	13,703	0	40,195	0	345,807	0	(10,633)	(10,633)	13,122	04/04/2014	4FE
	HARLAND CLARKE TL B-2-EXT		08/14/2012	VARIOUS		685,463	722,615	619,412	592,221	47,356	32,109	0	79,465	0	702,664	0	(17,201)	(17,201)	27,381	04/04/2014	4FE
	CENGAGE LEARNING		09/28/2012	SINKING FUND REDEMPTION.		756	756	692	631	83	43	0	126	0	756	0	0	0	24	07/05/2014	4FE
	COLLINS & AIKMAN FLOOR COVE TL B		09/28/2012	SINKING FUND REDEMPTION.		39,330	39,330	31,722	34,648	189	4,493	0	4,682	0	39,330	0	0	0	830	05/08/2014	4FE
	COLLINS & AIKMAN FLOOR COVE TL B		09/28/2012	SINKING FUND REDEMPTION.		304,668	304,668	247,795	269,050	1,435	34,184	0	35,619	0	304,668	0	0	0	6,704	05/08/2014	4FE
	COLLINS & AIKMAN FLOOR COVE TL B		09/28/2012	SINKING FUND REDEMPTION.		507,780	507,780	407,491	445,328	2,391	60,061	0	62,452	0	507,780	0	0	0	11,213	05/08/2014	4FE
	ALLIANCE HEALTHCARE SVCS TL		09/17/2012	SINKING FUND REDEMPTION.		10,916	10,916	9,391	0	0	480	0	480	0	10,916	0	0	0	538	06/01/2016	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	PINNACLE FOODS TERM LOAN E		07/16/2012	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	233	10/17/2018	3FE
	VEYANCE TECHNOLOGIES ADD ON TERM LOAN		09/28/2012	SINKING FUND REDEMPTION.		553	553	550	0	0	0	0	0	0	553	0	0	0	17	07/31/2014	5FE
	CANDY INTERMEDIATE HOLDINGS TL B		09/28/2012	SINKING FUND REDEMPTION.		3,524	3,524	3,526	0	0	0	0	0	0	3,524	0	0	0	144	06/18/2018	4FE
	SAVERS INC TL B		09/28/2012	SINKING FUND REDEMPTION.		613	613	608	0	0	0	0	0	0	613	0	0	0	2	07/31/2019	4FE
C1467E AB 6	CCS INC TL B	I	09/28/2012	SINKING FUND REDEMPTION.		6,299	6,299	5,555	6,065	116	117	0	233	0	6,299	0	0	0	155	11/14/2014	4FE
49858H AB 8	KLOECKNER PENTAPLAST GMBH TL B	R	09/28/2012	SINKING FUND REDEMPTION.		1,843	1,843	1,814	0	0	2	0	2	0	1,843	0	0	0	22	12/21/2016	4FE
83547U AE 9	SONNEBORN REFINED PRODUCTS TL B	R	09/28/2012	VARIOUS		226	226	224	0	0	0	0	0	0	226	0	0	0	7	03/30/2018	4FE
	SCHAEFFLER AG TERM LOAN C2	R	07/16/2012	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	372	01/27/2017	4FE
	GROHE HOLDING GMBH TL B	R	09/28/2012	SINKING FUND REDEMPTION.		3,590	3,590	3,562	0	0	1	0	1	0	3,590	0	0	0	74	05/16/2017	4FE
G2925* AA 9	AES PUERTO RICO	R	08/28/2012	SINKING FUND REDEMPTION.		500,794	500,794	455,973	0	0	0	0	0	0	500,794	0	0	0	2,563	12/31/2017	2Z
L0433M AB 1	AUGUST LUXUK HOLDING CO TL B	R	06/13/2012	BARCLAYS CAPITAL		240,065	240,065	235,744	0	0	144	0	144	0	235,889	0	4,177	4,177	70	04/27/2018	4FE
3899999.	Total - Bonds - Industrial & Miscellaneous					19,780,855	20,130,434	18,897,777	6,859,103	370,701	336,323	0	707,024	0	19,651,519	0	129,339	129,339	392,899	XXX	XXX
Bonds - Hybrid Securities																					
48123C AA 2	JPMORGAN CHASE CAPT XX		07/12/2012	CALLED BY ISSUER at 100.000		5,000,000	5,000,000	5,163,750	5,162,664	0	(1,497)	0	(1,497)	0	5,161,167	0	(161,167)	(161,167)	257,451	09/29/2036	2FE
48123Q AA 1	JPM CHASE CAPITAL XXII		07/12/2012	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	963,430	964,194	0	299	0	299	0	964,493	0	35,507	35,507	60,917	02/02/2037	2FE
4899999.	Total - Bonds - Hybrid Securities					6,000,000	6,000,000	6,127,180	6,126,858	0	(1,198)	0	(1,198)	0	6,125,660	0	(125,660)	(125,660)	318,368	XXX	XXX
8399997.	Total - Bonds - Part 4					27,371,632	27,721,211	26,593,092	14,572,263	370,701	339,599	0	710,300	0	27,367,956	0	3,679	3,679	759,712	XXX	XXX
8399999.	Total - Bonds					27,371,632	27,721,211	26,593,092	14,572,263	370,701	339,599	0	710,300	0	27,367,956	0	3,679	3,679	759,712	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					27,371,632	XXX	26,593,092	14,572,263	370,701	339,599	0	710,300	0	27,367,956	0	3,679	3,679	759,712	XXX	XXX

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

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt B-Sn 1
NONE

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

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
KeyBank National Association	Cleveland, OH		0.000	0	0	0	877,594	(6,492,827)	XXX
Wells Fargo, N.A.	Richmond, VA		0.000	0	0	(3,492,959)	(2,417,689)	(240,703)	XXX
Federal Home Loan Bank	Cincinnati, OH		0.000	0	0	118,590	118,591	126,348	XXX
US Bank	Boston, MA		0.000	0	0	12,963	15,090	132,387	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(3,361,405)	(1,406,415)	(6,474,795)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(3,361,405)	(1,406,415)	(6,474,795)	XXX
0599999. Total Cash		XXX	XXX	0	0	(3,361,405)	(1,406,415)	(6,474,795)	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							
KEYBANK NATIONAL ASSOCIATION REPO		09/28/2012	0.050	10/01/2012	11,830,000	0	210
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					11,830,000	0	210
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					11,830,000	0	210
Total Bonds							
7799999. Subtotals - Issuer Obligations					11,830,000	0	210
8399999. Subtotals - Bonds					11,830,000	0	210
8699999. Total - Cash Equivalents					11,830,000	0	210

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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

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	Direct Losses Incurred But Not Reported
	States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1.	Alabama AL	137,727	178,973	0	0	(12,682)	100,000	1	205,646
2.	Alaska AK	0	0	0	0	0	0	0	0
3.	Arizona AZ	467,565	530,961	0	0	114,387	35,000	2	610,094
4.	Arkansas AR	133,131	135,849	0	0	46,148	0	0	156,095
5.	California CA	997,029	1,050,967	294,120	5	187,161	392,001	13	1,207,602
6.	Colorado CO	74,015	81,907	0	0	20,336	0	0	94,114
7.	Connecticut CT	120,656	108,427	0	0	(19,089)	0	0	124,586
8.	Delaware DE	38,511	40,104	0	0	15,664	0	0	46,081
9.	District of Columbia DC	0	0	0	0	(519)	0	0	0
10.	Florida FL	8,420	26,224	0	0	(1,281)	0	0	30,133
11.	Georgia GA	245,390	295,782	325,000	1	423,370	80,000	3	339,864
12.	Hawaii HI	0	0	0	0	0	0	0	0
13.	Idaho ID	18,593	11,571	0	0	(3,805)	0	0	13,295
14.	Illinois IL	20,523	70,941	0	0	41,480	0	0	81,514
15.	Indiana IN	(2,175)	563	0	0	304	0	0	647
16.	Iowa IA	16,987	16,987	0	0	19,518	0	0	19,518
17.	Kansas KS	0	0	0	0	0	0	0	0
18.	Kentucky KY	52,431	44,878	0	0	14,559	15,000	2	51,567
19.	Louisiana LA	8,589	6,353	0	0	2,126	0	0	7,300
20.	Maine ME	0	0	0	0	(1,127)	0	0	0
21.	Maryland MD	341,352	202,439	0	0	95,314	1,000	1	232,610
22.	Massachusetts MA	0	2,380	0	0	843	0	0	2,734
23.	Michigan MI	(4,954)	108,158	0	0	3,390	0	0	124,278
24.	Minnesota MN	9,941	11,897	0	0	5,036	0	0	13,670
25.	Mississippi MS	133,778	111,661	0	0	(13,235)	10,000	1	128,303
26.	Missouri MO	12,563	7,088	0	0	(687)	0	0	8,145
27.	Montana MT	6,071	9,146	0	0	2,984	0	0	10,509
28.	Nebraska NE	0	2,246	0	0	2,491	0	0	2,581
29.	Nevada NV	5,556	40,882	0	0	17,094	0	0	46,975
30.	New Hampshire NH	0	0	0	0	0	0	0	0
31.	New Jersey NJ	30,012	79,456	0	0	(33,930)	52,500	2	91,298
32.	New Mexico NM	76,214	65,724	0	0	69,630	0	0	75,519
33.	New York NY	0	21,341	0	0	47,399	27,501	4	24,522
34.	North Carolina NC	158,772	129,453	0	0	25,127	75,000	1	148,747
35.	North Dakota ND	4,157	1,025	0	0	1,178	0	0	1,178
36.	Ohio OH	0	0	0	0	0	0	0	0
37.	Oklahoma OK	132,274	75,118	335,000	1	(96,811)	10,001	2	86,314
38.	Oregon OR	14,566	11,315	0	0	(129,841)	10,000	1	13,002
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	22,377	0	0	6,246	0	0	25,712
42.	South Dakota SD	0	0	0	0	0	0	0	0
43.	Tennessee TN	464,152	369,715	0	0	207,233	147,500	6	424,817
44.	Texas TX	99,870	96,510	12,000	1	8,969	1,500	1	110,894
45.	Utah UT	4,048	6,369	0	0	91	0	0	7,318
46.	Vermont VT	0	0	0	0	0	0	0	0
47.	Virginia VA	195,897	211,944	0	0	(41,596)	92,500	6	243,531
48.	Washington WA	12,816	11,437	0	0	(30,113)	75,000	1	13,141
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	37,652	0	0	11,923	0	0	43,263
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	4,097,039	4,235,820	966,120	8	993,482	1,124,503	47	4,867,117

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

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

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

Hospitals

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	Direct Losses Incurred But Not Reported
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
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	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
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	0	0	0	0	0	0	0	0
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	0	0	0	0	0	0	0	0

NONE

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

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

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 Professionals, Including Dentists, Chiropractors and Podiatrists

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	Direct Losses Incurred But Not Reported
	States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	
1.	Alabama AL	34,349	36,005	0	0	14,518	250	1	99,366
2.	Alaska AK	0	1,919	0	0	(2,627)	0	0	4,552
3.	Arizona AZ	59,060	86,191	0	0	31,806	0	0	208,630
4.	Arkansas AR	9,582	7,437	0	0	(1,333)	0	0	19,062
5.	California CA	498,353	533,693	180,000	3	577,333	115,253	9	1,289,452
6.	Colorado CO	33,437	28,264	0	0	(18,334)	0	0	69,585
7.	Connecticut CT	43,863	37,004	0	0	33,500	10,000	1	89,947
8.	Delaware DE	0	1,840	0	0	(4,363)	0	0	4,366
9.	District of Columbia DC	7,900	5,623	0	0	2,148	0	0	13,341
10.	Florida FL	125,186	108,483	0	0	(1,063)	15,251	4	269,173
11.	Georgia GA	50,509	54,539	300,000	1	258,465	70,003	6	148,213
12.	Hawaii HI	4,626	3,105	0	0	2,626	0	0	7,367
13.	Idaho ID	19,008	24,935	12,500	1	40,406	0	0	65,462
14.	Illinois IL	84,735	80,173	0	0	6,638	100,001	2	207,155
15.	Indiana IN	13,603	24,813	0	0	(2,286)	0	0	58,930
16.	Iowa IA	0	0	0	0	(1,885)	0	0	0
17.	Kansas KS	18,083	14,794	0	0	7,493	0	0	35,103
18.	Kentucky KY	13,192	9,867	0	0	6,807	0	0	23,412
19.	Louisiana LA	15,047	16,711	0	0	(21,981)	10,000	1	39,651
20.	Maine ME	19,764	20,102	0	0	15,325	0	0	48,626
21.	Maryland MD	33,464	41,563	0	0	(20,981)	100,000	1	105,345
22.	Massachusetts MA	26,372	34,153	0	0	(41,609)	15,000	2	81,968
23.	Michigan MI	24,328	24,845	0	0	8,067	0	0	58,951
24.	Minnesota MN	154,368	132,879	32,500	1	134,366	0	0	317,289
25.	Mississippi MS	43,453	38,702	0	0	42,148	0	0	93,424
26.	Missouri MO	26,289	19,574	0	0	5,829	0	0	50,206
27.	Montana MT	4,666	4,385	0	0	1,419	0	0	11,219
28.	Nebraska NE	0	239	0	0	(13,567)	0	0	568
29.	Nevada NV	35,955	30,675	0	0	26,699	5,000	1	73,974
30.	New Hampshire NH	782	2,983	0	0	3,353	0	0	8,007
31.	New Jersey NJ	15,523	25,569	523,334	3	(57,154)	13,500	4	71,483
32.	New Mexico NM	35,211	31,013	0	0	32,947	175,000	1	73,586
33.	New York NY	49,714	67,024	85,000	1	35,973	235,500	4	177,251
34.	North Carolina NC	77,209	64,015	0	0	47,036	20,250	2	154,285
35.	North Dakota ND	1,110	1,705	0	0	770	0	0	4,046
36.	Ohio OH	0	0	0	0	0	0	0	0
37.	Oklahoma OK	190,375	188,282	0	0	139,793	5,250	2	446,742
38.	Oregon OR	20,062	32,299	0	0	(142,367)	25,000	1	76,636
39.	Pennsylvania PA	58,931	81,054	0	0	(28,544)	200,000	3	199,096
40.	Rhode Island RI	0	1,364	0	0	(2,373)	0	0	3,236
41.	South Carolina SC	(789)	10,763	0	0	(4,648)	7,500	1	26,006
42.	South Dakota SD	12,603	15,256	0	0	11,651	0	0	36,198
43.	Tennessee TN	12,604	12,319	0	0	(3,414)	2,500	1	33,967
44.	Texas TX	104,687	88,150	0	0	41,087	250	1	213,395
45.	Utah UT	47,166	28,215	0	0	42,535	0	0	67,967
46.	Vermont VT	312	4,226	0	0	(24,581)	0	0	10,028
47.	Virginia VA	77,546	64,621	0	0	6,740	0	0	153,329
48.	Washington WA	88,761	54,558	0	0	84,864	251	2	143,153
49.	West Virginia WV	5,270	2,902	0	0	6,886	0	0	6,886
50.	Wisconsin WI	131,542	98,299	0	0	80,890	50,000	2	237,453
51.	Wyoming WY	14,250	13,011	0	0	22,925	10,000	1	30,872
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	2,342,061	2,310,141	1,133,334	10	1,379,933	1,185,759	53	5,667,959
	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

Overflow Page
NONE