



ANNUAL STATEMENT

For the Year Ended December 31, 2012
of the Condition and Affairs of the

National Interstate Insurance Company of Hawaii, Inc

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 11051	Employer's ID Number..... 99-0345306
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... September 20, 1999	Commenced Business..... July 28, 2000	
Statutory Home Office	3250 Interstate Drive..... Richfield OH 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	3250 Interstate Drive..... Richfield OH 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-659-8900 <i>(Area Code) (Telephone Number)</i>
Mail Address	3250 Interstate Drive..... Richfield OH 44286 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	3250 Interstate Drive..... Richfield OH 44286 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	330-659-8900 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.nationalinterstate.com	
Statutory Statement Contact	Robert Paul Brooks <i>(Name)</i> rob.brooks@nationalinterstate.com <i>(E-Mail Address)</i>	330-659-8900 -1204 <i>(Area Code) (Telephone Number) (Extension)</i> 330-659-8904 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. David Warner Michelson	President	2. Arthur Jeffrey Gonzales	VP, General Counsel & Secretary
3. Julie Ann McGraw	VP, CFO & Treasurer	4. Terry Eugene Phillips	Senior Vice President

OTHER

Gary Norman Monda	VP, CIO & Assistant Treasurer	John Lloyd Woods	Vice President
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DIRECTORS OR TRUSTEES

David Warner Michelson	Alan Robert Spachman	Julie Ann McGraw	Terry Eugene Phillips
Tanya Marie Inama	Arthur Jeffrey Gonzales	Gary Norman Monda	

State of..... Ohio
County of..... Summit

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) David Warner Michelson _____ 1. (Printed Name) President _____ (Title)	_____ (Signature) Arthur Jeffrey Gonzales _____ 2. (Printed Name) VP, General Counsel & Secretary _____ (Title)	_____ (Signature) Julie Ann McGraw _____ 3. (Printed Name) VP, CFO & Treasurer _____ (Title)
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Subscribed and sworn to before me
This 15th day of February 2013

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....		0.0			0	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	6,443,274	23.3	6,443,274		6,443,274	23.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	1,880,293	6.8	1,880,293		1,880,293	6.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	2,643,503	9.5	2,643,503		2,643,503	9.5
1.43 Revenue and assessment obligations.....	7,681,140	27.7	7,681,140		7,681,140	27.7
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	5,718,661	20.7	5,718,661		5,718,661	20.7
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,647,789	6.0	1,647,789		1,647,789	6.0
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	1,670,970	6.0	1,670,970		1,670,970	6.0
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	27,685,627	100.0	27,685,627	0	27,685,627	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....	_____	
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	_____	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	_____	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	_____	
3.2	Totals, Part 3, Column 11.....	_____	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....	_____	
5.	Deduct amounts received on disposals, Part 3, Column 15.....	_____	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	_____	
6.2	Totals, Part 3, Column 13.....	_____	0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	_____	
7.2	Totals, Part 3, Column 10.....	_____	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	_____	
8.2	Totals, Part 3, Column 9.....	_____	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	_____	0
10.	Deduct total nonadmitted amounts.....	_____	
11.	Statement value at end of current period (Line 9 minus Line 10).....	_____	0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....	_____	
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	_____	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	_____	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	_____	
3.2	Totals, Part 3, Column 11.....	_____	0
4.	Accrual of discount.....	_____	
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	_____	
5.2	Totals, Part 3, Column 8.....	_____	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....	_____	
7.	Deduct amounts received on disposals, Part 3, Column 15.....	_____	
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....	_____	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	_____	
9.2	Totals, Part 3, Column 13.....	_____	0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	_____	
10.2	Totals, Part 3, Column 10.....	_____	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
12.	Total valuation allowance.....	_____	
13.	Subtotal (Line 11 plus Line 12).....	_____	0
14.	Deduct total nonadmitted amounts.....	_____	
15.	Statement value at end of current period (Line 13 minus Line 14).....	_____	0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE**SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		27,875,274
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,166,756
3.	Accrual of discount.....		9,236
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		172,757
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		4,883,920
7.	Deduct amortization of premium.....		325,447
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		26,014,657
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		26,014,657

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States.....	2,743,806	2,819,367	2,784,806	2,649,039
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	2,743,806	2,819,367	2,784,806	2,649,039
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,880,293	1,944,652	2,041,833	1,860,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	2,643,504	2,784,720	2,739,312	2,605,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	17,099,266	18,096,819	17,441,941	16,342,986
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	1,647,789	1,720,885	1,668,545	1,549,000
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	1,647,789	1,720,885	1,668,545	1,549,000
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	26,014,658	27,366,443	26,676,436	25,006,024
PREFERRED STOCKS					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	0	0	0	
	27. Total Bonds and Stocks.....	26,014,658	27,366,443	26,676,436	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1.....	2,309,703	1,840,728	253,998	10,347		4,414,776	15.9	6,577,048	23.5	4,414,776	
1.2 Class 2.....						0	0.0		0.0		
1.3 Class 3.....						0	0.0		0.0		
1.4 Class 4.....						0	0.0		0.0		
1.5 Class 5.....						0	0.0		0.0		
1.6 Class 6.....						0	0.0		0.0		
1.7 Totals.....	2,309,703	1,840,728	253,998	10,347	0	4,414,776	15.9	6,577,048	23.5	4,414,776	0
2. All Other Governments											
2.1 Class 1.....						0	0.0		0.0		
2.2 Class 2.....						0	0.0		0.0		
2.3 Class 3.....						0	0.0		0.0		
2.4 Class 4.....						0	0.0		0.0		
2.5 Class 5.....						0	0.0		0.0		
2.6 Class 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....	1,007,583		872,710			1,880,293	6.8	1,997,868	7.1	1,880,293	
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	1,007,583	0	872,710	0	0	1,880,293	6.8	1,997,868	7.1	1,880,293	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....		1,122,289	1,521,215			2,643,504	9.5	1,650,144	5.9	2,643,504	
4.2 Class 2.....						0	0.0		0.0		
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	0	1,122,289	1,521,215	0	0	2,643,504	9.5	1,650,144	5.9	2,643,504	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	1,688,922	8,418,798	4,145,109	2,471,437		16,724,266	60.4	14,680,865	52.5	16,724,266	
5.2 Class 2.....				375,000		375,000	1.4	376,045	1.3	375,000	
5.3 Class 3.....						0	0.0		0.0		
5.4 Class 4.....						0	0.0		0.0		
5.5 Class 5.....						0	0.0		0.0		
5.6 Class 6.....						0	0.0		0.0		
5.7 Totals.....	1,688,922	8,418,798	4,145,109	2,846,437	0	17,099,266	61.8	15,056,911	53.8	17,099,266	0

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SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....		1,192,354	455,435			1,647,789	6.0	2,697,337	9.6	1,647,789	
6.2 Class 2.....						0	0.0		0.0		
6.3 Class 3.....						0	0.0		0.0		
6.4 Class 4.....						0	0.0		0.0		
6.5 Class 5.....						0	0.0		0.0		
6.6 Class 6.....						0	0.0		0.0		
6.7 Totals.....	0	1,192,354	455,435	0	0	1,647,789	6.0	2,697,337	9.6	1,647,789	0
7. Hybrid Securities											
7.1 Class 1.....						0	0.0		0.0		
7.2 Class 2.....						0	0.0		0.0		
7.3 Class 3.....						0	0.0		0.0		
7.4 Class 4.....						0	0.0		0.0		
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0		0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1.....	(d).....5,006,209	.....12,574,169	.....7,248,467	.....2,481,783	.....0	.....27,310,628	.....98.6	.....XXX	.....XXX	.....27,310,628	.....0
9.2 Class 2.....	(d).....0	.....0	.....0	.....375,000	.....0	.....375,000	.....1.4	.....XXX	.....XXX	.....375,000	.....0
9.3 Class 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.4 Class 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.5 Class 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 Class 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....5,006,209	.....12,574,169	.....7,248,467	.....2,856,783	.....0	(b).....27,685,628	.....100.0	.....XXX	.....XXX	.....27,685,628	.....0
9.8 Line 9.7 as a % of Col. 6.....	.....18.1	.....45.4	.....26.2	.....10.3	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....0.0
10. Total Bonds Prior Year											
10.1 Class 1.....	.....1,933,886	.....9,601,170	.....13,957,347	.....2,110,859	.....0	.....XXX	.....XXX	.....27,603,262	.....98.7	.....27,603,262	.....0
10.2 Class 2.....	.....376,045	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....376,045	.....1.3	.....376,045	.....0
10.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....2,309,932	.....9,601,170	.....13,957,347	.....2,110,859	.....0	.....XXX	.....XXX	(b).....27,979,307	.....100.0	.....27,979,307	.....0
10.8 Line 10.7 as a % of Col. 8.....	.....8.3	.....34.3	.....49.9	.....7.5	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....5,006,209	.....12,574,169	.....7,248,467	.....2,481,783	.....0	.....27,310,628	.....98.6	.....27,603,262	.....98.7	.....27,310,628	.....XXX
11.2 Class 2.....	.....0	.....0	.....0	.....375,000	.....0	.....375,000	.....1.4	.....376,045	.....1.3	.....375,000	.....XXX
11.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....5,006,209	.....12,574,169	.....7,248,467	.....2,856,783	.....0	.....27,685,628	.....100.0	.....27,979,307	.....100.0	.....27,685,628	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....18.1	.....45.4	.....26.2	.....10.3	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....18.1	.....45.4	.....26.2	.....10.3	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12. Total Privately Placed Bonds											
12.1 Class 1.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.2 Class 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.3 Class 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 Class 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 Class 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.8 Line 12.7 as a % of Col. 6.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....XXX	.....0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....XXX	.....0.0

SI07

- (a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations.....	1,670,970					1,670,970	6.0	6,577,048	23.5	1,670,970	
1.2 Residential Mortgage-Backed Securities.....	638,733	1,840,728	253,998	10,347		2,743,806	9.9		0.0	2,743,806	
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	2,309,703	1,840,728	253,998	10,347	0	4,414,776	15.9	6,577,048	23.5	4,414,776	0
2. All Other Governments											
2.1 Issuer Obligations.....						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations.....	1,007,583		872,710			1,880,293	6.8	1,997,868	7.1	1,880,293	
3.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5 Totals.....	1,007,583	0	872,710	0	0	1,880,293	6.8	1,997,868	7.1	1,880,293	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations.....		1,122,289	1,521,215			2,643,504	9.5	1,650,144	5.9	2,643,504	
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5 Totals.....	0	1,122,289	1,521,215	0	0	2,643,504	9.5	1,650,144	5.9	2,643,504	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations.....	528,827	6,995,008	3,859,909	1,864,856		13,248,600	47.9	9,127,146	32.6	13,248,600	
5.2 Residential Mortgage-Backed Securities.....	1,160,095	1,423,790	285,200	105,769		2,974,854	10.7	5,929,764	21.2	2,974,854	
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....				875,812		875,812	3.2		0.0	875,812	
5.5 Totals.....	1,688,922	8,418,798	4,145,109	2,846,437	0	17,099,266	61.8	15,056,911	53.8	17,099,266	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....		1,192,354	455,435			1,647,789	6.0	2,697,337	9.6	1,647,789	
6.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
6.5 Totals.....	0	1,192,354	455,435	0	0	1,647,789	6.0	2,697,337	9.6	1,647,789	0
7. Hybrid Securities											
7.1 Issuer Obligations.....						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	3,207,380	9,309,651	6,709,268	1,864,856	0	21,091,156	76.2	XXX	XXX	21,091,156	0
9.2 Residential Mortgage-Backed Securities.....	1,798,828	3,264,518	539,198	116,116	0	5,718,660	20.7	XXX	XXX	5,718,660	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	0	0	0	875,812	0	875,812	3.2	XXX	XXX	875,812	0
9.5 Totals.....	5,006,209	12,574,169	7,248,467	2,856,783	0	27,685,628	100.0	XXX	XXX	27,685,628	0
9.6 Line 9.5 as a % of Col. 6.....	18.1	45.4	26.2	10.3	0.0	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	2,309,932	9,601,170	8,807,184	1,331,257	0	XXX	XXX	22,049,543	78.8	22,049,543	0
10.2 Residential Mortgage-Backed Securities.....			5,150,162	779,602	0	XXX	XXX	5,929,764	21.2	5,929,764	0
10.3 Commercial Mortgage-Backed Securities.....					0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities.....					0	XXX	XXX	0	0.0	0	0
10.5 Totals.....	2,309,932	9,601,170	13,957,347	2,110,859	0	XXX	XXX	27,979,307	100.0	27,979,307	0
10.6 Line 10.5 as a % of Col. 8.....	8.3	34.3	49.9	7.5	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	3,207,380	9,309,651	6,709,268	1,864,856	0	21,091,155	76.2	22,049,543	78.8	21,091,155	XXX
11.2 Residential Mortgage-Backed Securities.....	1,798,828	3,264,518	539,198	116,116	0	5,718,660	20.7	5,929,764	21.2	5,718,660	XXX
11.3 Commercial Mortgage-Backed Securities.....					0	0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....				875,812	0	875,812	3.2	0	0.0	875,812	XXX
11.5 Totals.....	5,006,209	12,574,169	7,248,467	2,856,783	0	27,685,628	100.0	27,979,307	100.0	27,685,628	XXX
11.6 Line 11.5 as a % of Col. 6.....	18.1	45.4	26.2	10.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	18.1	45.4	26.2	10.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....					0	0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities.....					0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....					0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....					0	0	0.0	0	0.0	XXX	0
12.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	104,033	104,033			
2. Cost of short-term investments acquired.....	4,811,225	4,811,225			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	3,244,288	3,244,288			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other than temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,670,970	1,670,970	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	1,670,970	1,670,970	0	0	0

S110

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

Sch. DB-Pt. C-Sn. 1
NONE

Sch. DB-Pt. C-Sn. 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Residential Mortgage-Backed Securities																					
36241L S7 2	GNJO PL 783242 3 02/15/26.....				1	354,328	107.216	359,454	335,260	353,068		(2,668)			3.000	1.165	MON...	838	5,029	06/25/2012	02/15/2026
38373A D9 4	GNR 2009-69 PV VADM PAC 4.00 08/20/39.....				1	287,842	105.972	290,030	273,687	286,397		(6,132)			4.000	1.697	MON...	912	10,947	08/18/2011	08/20/2039
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040.....				1	132,251	100.650	133,194	132,334	132,250		0			1.500	1.499	MON...	165	662	08/27/2012	09/20/2040
38377K FN 5	GNR 2010-115 NW PAC 3.50 01/20/38.....				1	1,735,475	107.368	1,766,204	1,645,000	1,700,730		(23,615)			3.500	1.838	MON...	4,798	57,575	09/19/2011	01/20/2038
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....				1	274,910	102.941	270,485	262,758	271,362		(4,091)			3.000	0.461	MON...	657	7,974	11/17/2011	06/20/2038
0299999	U.S. Government - Residential Mortgage-Backed Securities.....					2,784,806	XXX	2,819,367	2,649,039	2,743,806	0	(36,506)	0	0	XXX	XXX	XXX	7,371	82,187	XXX	XXX
0599999	Total - U.S. Government.....					2,784,806	XXX	2,819,367	2,649,039	2,743,806	0	(36,506)	0	0	XXX	XXX	XXX	7,371	82,187	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
373383 CQ 9	GEORGIA SER B 5.25 07/01/2013.....	SD			1FE	1,130,683	102.462	1,024,620	1,000,000	1,007,583		(14,755)			5.250	3.705	JJ.....	26,250	52,500	03/31/2003	07/01/2013
677519 SH 4	OH HGR ED SER A 5.00 05/01/2022.....				1FE	388,946	101.562	380,858	375,000	376,179		(3,449)			5.000	4.038	MN.....	3,125	18,750	01/21/2009	05/01/2022
57582N 2R 5	MA CONS LN-SER C 5.00 09/01/2018.....			1	1FE	522,204	111.170	539,175	485,000	496,531		(4,014)			5.000	4.050	MS.....	8,083	24,250	10/06/2005	09/01/2018
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....					2,041,833	XXX	1,944,652	1,860,000	1,880,293	0	(22,218)	0	0	XXX	XXX	XXX	37,458	95,500	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....					2,041,833	XXX	1,944,652	1,860,000	1,880,293	0	(22,218)	0	0	XXX	XXX	XXX	37,458	95,500	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
397118 EG 1	GREENWOOD CNTY SD 4.40 03/01/2017.....	SD			1FE	507,560	112.283	561,415	500,000	504,541		(976)			4.400	4.160	MS.....	7,333	22,000	09/17/2009	03/01/2017
425200 R9 5	HENDERSON-LTD TAX 5.00 06/01/2017.....			1	1FE	114,829	108.552	113,980	105,000	107,212		(1,091)			5.000	3.849	JD.....	438	5,250	01/14/2005	06/01/2017
425200 R9 5	HENDERSON-LTD TAX 5.00 06/01/2017.....	SD		1	1FE	546,805	108.552	542,760	500,000	510,535		(5,198)			5.000	3.849	JD.....	2,083	25,000	01/14/2005	06/01/2017
796269 RU 4	SAN ANTONIO ISD 5.00 08/15/2021.....				1FE	534,040	110.573	552,865	500,000	514,594		(5,195)			5.000	3.819	FA.....	9,444	25,000	01/12/2009	08/15/2021
935341 UA 3	WARREN CONS SD-REF 5.25 05/01/2018.....			1	1FE	1,036,078	101.370	1,013,700	1,000,000	1,006,621		(19,495)			5.250	3.232	MN.....	8,750	52,500	06/22/2011	05/01/2018
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....					2,739,312	XXX	2,784,720	2,605,000	2,643,504	0	(31,955)	0	0	XXX	XXX	XXX	28,049	129,750	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					2,739,312	XXX	2,784,720	2,605,000	2,643,504	0	(31,955)	0	0	XXX	XXX	XXX	28,049	129,750	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
312432 RR 0	FAYETTE SD-A 4.60 06/01/2017.....				1FE	1,016,640	111.787	1,117,870	1,000,000	1,009,944		(1,997)			4.600	4.350	JD.....	3,833	46,000	05/27/2009	06/01/2017
378294 AY 8	GLENDALE PPTY-SER A 5.00 07/01/2019.....			1	1FE	362,467	101.597	345,430	340,000	342,691		(5,249)			5.000	3.390	JJ.....	8,500	17,000	01/13/2009	07/01/2019
402228 AV 2	GULF COAST WST REF 6.10 08/01/2024 (IP).....			1	2FE	377,250	100.478	376,793	375,000	375,000		(1,045)			6.100	6.100	FA.....	9,531	22,875	04/08/2011	08/01/2024
485429 KY 9	KS DEV FIN-K 3.50 06/01/2023.....				1FE	948,135	107.616	1,000,829	930,000	946,744		(1,865)			3.500	3.294	JD.....	2,713	31,284	12/13/2011	06/01/2023
677555 SW 9	OH ST ECON DEV REV 4.215 06/01/2027.....				1FE	150,150	100.727	151,091	150,000	150,148		(6)			4.215	4.228	MJSD.....	527	1,721	08/10/2012	06/01/2027
915137 W4 4	UNIV TX-FING SYS-B 5.25 08/15/2013.....				1FE	556,280	102.963	514,815	500,000	504,412		(6,882)			5.250	3.800	FA.....	9,917	26,250	04/27/2004	08/15/2013
11506K CY 5	BROWARD PORT-REF-B 5.00 09/01/2019.....				1FE	590,431	115.895	631,628	545,000	584,799		(5,186)			5.000	3.752	MS.....	9,083	21,119	11/29/2011	09/01/2019
29509P JB 6	ERIE CNTY NY IDA 5.00 05/01/2022.....				1FE	607,560	122.692	613,460	500,000	601,184		(6,376)			5.000	2.550	MN.....	4,167	13,333	04/25/2012	05/01/2022
49151E 4K 6	KY PPTY BLDG-BABS KY 4.64 11/01/2017.....	SD			1FE	500,000	111.279	556,395	500,000	500,022		(1)			4.640	4.639	MN.....	3,867	23,200	10/28/2009	11/01/2017
56036Y AJ 4	MAIN ST NAT GAS INC-B-GA 5 16.....				1FE	1,173,893	112.457	1,265,141	1,125,000	1,125,054		(4)			5.000	4.998	MS.....	16,563	56,250	07/18/2007	03/15/2016
67755C WH 8	OH ST-ADULT CORRECT 5.00 10/01/2019.....			1	1FE	284,198	118.647	296,618	250,000	272,366		(3,162)			5.000	3.399	AO.....	3,125	12,500	01/21/2009	10/01/2019
91754R UY 1	UT BRD RGTS-A-UT V 5.00 11/01/2027.....			1	1FE	394,462	120.121	396,399	330,000	392,964		(1,498)			5.000	2.770	MN.....	2,750	6,004	09/19/2012	11/01/2027
313370 SZ 2	FED HOME LN BANK 2.25 09/08/2017.....				1	77,591	106.581	79,936	75,000	77,062		(420)			2.250	1.638	MS.....	530	1,688	09/26/2011	09/08/2017
649083 AA 0	NEW VALLEY GEN I 7.299 03/15/2019.....				1	229,754	120.203	236,251	196,543	220,122		(8,005)			7.299	3.468	MS.....	4,224	14,346	05/11/2010	03/15/2019
880591 EA 6	TENN VALLEY AUTH 5.50 07/18/2017.....				1	167,960	121.158	181,738	150,000	161,609		(2,308)			5.500	3.638	JJ.....	3,735	8,250	02/23/2010	07/18/2017
880591 EC 2	TENN VALLEY AUTH 4.50 04/01/2018.....				1	305,991	118.100	307,060	260,000	299,858		(6,133)			4.500	1.456	AO.....	2,925	11,700	02/24/2012	04/01/2018
3128X2 RA 5	FREDDIE MAC MTN 5.30 12/01/2015.....				1	283,783	114.020	273,648	240,000	265,517		(8,487)			5.300	1.557	JD.....	1,060	12,720	10/29/2010	12/01/2015
31331J 7G 2	FED FARM CREDIT 3.15 01/12/18.....				1	245,990	111.219	272,486	245,000	245,579		(137)			3.150	3.083	JJ.....	3,623	7,718	03/31/2011	01/12/2018
31331J AW 3	FED FARM CREDIT 4.15 01/07/2019.....				1	24,933	117.388	25,825	22,000	24,431		(374)			4.150	2.180	JJ.....	441	913	08/26/2011	01/07/2019

E10

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31331Q X3 6	FED FARM CREDIT 4.25 06/18/2018.....				1	11,482	117.086	11,709	10,000	11,248		(215)			4.250	1.839	JD.....	15	425	11/29/2011	06/18/2018
31331S 2K 8	FED FARM CREDIT 4.70 08/10/2015.....				1	61,855	111.048	61,076	55,000	59,397		(1,639)			4.700	1.560	FA.....	1,012	2,585	06/29/2011	08/10/2015
31331V V8 6	FED FARM CREDIT 5.51 09/07/2016.....				1	81,127	117.761	82,433	70,000	77,488		(1,920)			5.510	2.454	MS.....	1,221	3,857	01/31/2011	09/07/2016
31331Y 4S 6	FED FARM CREDIT 5.05 08/01/18.....			1	1	694,388	121.898	747,236	613,000	677,153		(10,407)			5.050	3.000	FA.....	12,899	30,957	04/28/2011	08/01/2018
31331Y HQ 6	FED FARM CREDIT 4.625 12/15/2017.....				1	67,712	118.031	68,458	58,000	65,741		(1,481)			4.625	1.798	JD.....	119	2,683	08/29/2011	12/15/2017
31331Y K5 8	FED FARM CREDIT 4.55 05/02/2017.....				1	114,961	115.963	115,963	100,000	111,886		(2,620)			4.550	1.695	MN.....	746	4,550	10/27/2011	05/02/2017
3133MJ QF 0	FED HOME LN BANK MA16 5.50 08/15/2016.....				1	1,017,027	117.788	1,024,759	870,000	975,050		(39,815)			5.500	2.025	FA.....	18,077	48,132	06/22/2011	08/15/2016
3133XE UG 2	FED HOME LN BANK UI16 4.875 03/11/2016.....				1	317,354	113.899	310,944	273,000	305,022		(9,791)			4.875	1.126	MS.....	4,067	13,309	09/26/2011	03/11/2016
3133XH VS 8	FED HOME LN BANK 5.00 12/09/2016.....				1	453,491	116.957	473,677	405,000	438,828		(8,026)			5.000	2.748	JD.....	1,238	20,250	02/25/2011	12/09/2016
3133XN 5N 5	FED HOME LN BANK 5.00 12/08/2017.....				1	387,039	120.196	408,667	340,000	376,092		(6,750)			5.000	2.689	JD.....	1,086	17,000	05/12/2011	12/08/2017
3133XP ET 9	FED HOME LN BANK 4.25 03/09/2018.....				1	323,976	116.798	330,539	283,000	317,399		(6,279)			4.250	1.785	MS.....	3,742	12,028	12/27/2011	03/09/2018
3133XW CF 0	FED HOME LN BANK 2.50 06/13/2014.....				1	850,055	103.173	851,181	825,000	834,389		(6,342)			2.500	1.702	JD.....	1,031	20,625	06/29/2010	06/13/2014
3133XX P5 0	FED HOME LN BANK 4.125 03/13/2020.....				1	74,285	118.523	77,040	65,000	73,234		(1,043)			4.125	2.212	MS.....	804	2,681	12/27/2011	03/13/2020
31359M EL 3	FANNIE MAE 0 06/01/17.....	@			1	207,719	96.064	264,177	275,000	231,676		8,819			3.920	3.920	JD.....			03/08/2010	06/01/2017
31359M SD 6	FANNIE MAE 4.60 06/05/2018.....			1	1	347,097	118.993	386,726	325,000	340,604		(2,558)			4.600	3.618	JD.....	1,080	14,950	05/18/2010	06/05/2018
3135G0 NU 3	FANNIE MAE 0.70 02/22/2016.....				1	35,021	100.068	35,024	35,000	35,021		(0)			0.700	0.681	FA.....	88		06/28/2011	02/22/2016
3136FP ET 0	FANNIE MAE 1 2.00 03/10/2016.....			1	1	182,101	104.768	188,582	180,000	181,446		(437)			2.000	1.740	MS.....	1,110	3,600	02/28/2012	03/10/2016
3136FP TQ 0	FANNIE MAE 2.20 10/27/2017.....			1	1	21,080	106.386	21,277	20,000	20,925		(155)			2.200	1.210	AO.....	78	440	09/27/2011	10/27/2017
88059F AZ 4	TVA PRIN STRIP 0 12/15/17.....	@			1	15,914	94.665	17,040	18,000	16,317		320			1.991	1.991	JD.....			09/27/2011	12/15/2017
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					13,561,153	XXX	14,119,919	12,553,543	13,248,600	0	(149,476)	0	0	XXX	XXX	XXX	139,526	532,940	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036.....				1	21,006	101.832	21,000	20,622	20,868		(192)			3.500	2.564	MON...	60	722	07/25/2011	08/25/2036
3136A5 BE 1	FNR 2012-40 PAC 2.00 09/25/40.....				1	86,142	102.226	87,649	85,741	86,092		(61)			2.000	1.857	MON...	143	1,144	04/25/2012	09/25/2040
3136A7 SE 8	FNR 2012-96 PD PAC AD 2.00 07/25/41.....				1	29,911	102.446	30,248	29,525	29,879		(33)			2.000	1.509	MON...	49		08/27/2012	07/25/2041
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20.....				1	629,913	103.709	644,813	621,753	626,632		(2,748)			3.000	2.490	MON...	1,554	18,653	12/28/2010	11/15/2020
3137A2 W9 8	FHR 3752 PD 2.75 09/15/2040.....				1	42,877	102.828	42,805	41,628	42,877					2.750	1.636	MON...	95		12/26/2012	09/15/2040
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25.....				1	196,602	104.570	198,335	189,668	193,654		(4,073)			4.000	2.308	MON...	632	7,587	02/24/2011	09/15/2025
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38.....				1	344,459	106.022	348,848	329,035	342,780		(1,432)			4.000	3.266	MON...	1,097	13,161	06/27/2011	08/15/2038
3137AE LS 2	FHR 3910 JC SEQ EXCH 2.00 12/15/37.....				1	74,714	101.628	74,282	73,093	74,654		(95)			2.000	1.353	MON...	122	365	09/19/2012	12/15/2037
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25.....				1	407,761	103.406	407,328	393,912	400,737		(9,219)			3.000	-0.187	MON...	985	11,832	10/26/2011	11/15/2025
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040.....				1	274,047	101.597	272,464	268,180	273,828		(326)			2.000	1.410	MON...	447	1,341	09/20/2012	08/15/2040
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40.....				1	103,403	104.719	103,372	98,714	103,230		(205)			3.000	1.388	MON...	247	494	10/24/2012	12/15/2040
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24.....				1	308,642	105.877	316,543	298,972	304,781		(2,824)			3.500	1.621	MON...	872	10,464	07/22/2011	07/25/2024
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27.....				1	485,476	102.355	474,518	463,600	474,842		(13,813)			4.000	1.517	MON...	1,545	18,544	09/24/2010	04/25/2027
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					3,004,953	XXX	3,022,205	2,914,443	2,974,854	0	(35,021)	0	0	XXX	XXX	XXX	7,849	84,503	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
93978T LZ 0	WA HSG-SF PROG-1A- 4.85 06/01/2028.....			1	1FE	875,835	109.108	954,695	875,000	875,812		(423)			4.850	4.837	JD.....	3,536	44,583	06/22/2011	06/01/2028
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....					875,835	XXX	954,695	875,000	875,812	0	(423)	0	0	XXX	XXX	XXX	3,536	44,583	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					17,441,941	XXX	18,096,819	16,342,986	17,099,266	0	(184,920)	0	0	XXX	XXX	XXX	150,911	662,027	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
039483 AY 8	ARCHER DANIELS 5.45 03/15/2018.....				1FE	265,950	119.869	269,704	225,000	259,710		(6,206)			5.450	2.289	MS.....	3,611	12,263	12/23/2011	03/15/2018
075887 BA 6	BECTON DICKINSON 3.125 11/08/2021.....				1FE	51,483	106.875	53,437	50,000	51,361		(122)			3.125	2.776	MN.....	230	1,563	01/26/2012	11/08/2021

E10.1

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
097014 AL 8	BOEING CAP CORP 4.70 10/27/2019.....	..	..	..	..1FE	88,628	118,167	88,625	75,000	88,576		(52)		4,700	1,862	AO.....	627		12/18/2012	10/27/2019
458140 AH 3	INTEL CORP 1.95 10/01/2016.....	..	..	..	..1FE	92,646	103,328	94,028	91,000	92,284		(329)		1,950	1,561	AO.....	444	1,834	11/21/2011	10/01/2016
611662 BM 8	MONSANTO CO 2.75 04/15/2016.....	..	..	..	..1FE	56,820	106,049	58,327	55,000	56,259		(367)		2,750	2,027	AO.....	319	1,513	06/13/2011	04/15/2016
913017 BM 0	UNITED TECH CORP 5.375 12/15/2017.....	..	..	..	..1FE	181,224	118,960	182,009	153,000	176,410		(4,437)		5,375	2,107	JD.....	366	8,224	11/25/2011	12/15/2017
26442C AJ 3	DUKE ENERGY CAR 4.30 06/15/2020.....	..	..	..	..1FE	56,489	114,207	57,104	50,000	55,788		(695)		4,300	2,583	JD.....	96	2,150	12/22/2011	06/15/2020
38143U SC 6	GOLDMAN SACHS GP 3.625 02/07/2016.....	..	..	..	..1FE	700,823	105,846	740,923	700,000	700,578		(173)		3,625	3,597	FA.....	10,150	25,375	05/26/2011	02/07/2016
87612E AP 1	TARGET CORP 5.375 05/01/2017.....	..	..	..	..1FE	174,482	117,817	176,726	150,000	166,823		(3,621)		5,375	2,620	MN.....	1,344	8,063	11/03/2010	05/01/2017
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					1,668,545	XXX	1,720,885	1,549,000	1,647,789	0	(16,001)	0	XXX	XXX	XXX	17,185	60,982	XXX	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					1,668,545	XXX	1,720,885	1,549,000	1,647,789	0	(16,001)	0	XXX	XXX	XXX	17,185	60,982	XXX	XXX	
Totals																					
7799999	Total - Issuer Obligations.....					20,010,842	XXX	20,570,176	18,567,543	19,420,186	0	(219,651)	0	XXX	XXX	XXX	222,218	819,173	XXX	XXX	
7899999	Total - Residential Mortgage-Backed Securities.....					5,789,759	XXX	5,841,572	5,563,482	5,718,660	0	(71,527)	0	XXX	XXX	XXX	15,219	166,690	XXX	XXX	
8099999	Total - Other Loan-Backed and Structured Securities.....					875,835	XXX	954,695	875,000	875,812	0	(423)	0	XXX	XXX	XXX	3,536	44,583	XXX	XXX	
8399999	Grand Total - Bonds.....					26,676,436	XXX	27,366,443	25,006,024	26,014,658	0	(291,601)	0	XXX	XXX	XXX	240,974	1,030,446	XXX	XXX	

Sch. D-Pt. 2-Sn. 1
NONE

Sch. D-Pt. 2-Sn. 2
NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
36241L S7 2	GNJO PL 783242 3 02/15/26.....		06/25/2012	ANCORA ADVISORS LLC.....		402,282	380,634	856
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040.....		08/27/2012	ANCORA ADVISORS LLC.....		134,916	135,000	163
0599999.	Total - Bonds - U.S. Government.....					537,198	515,634	1,020
Bonds - U.S. Special Revenue and Special Assessment								
29509P JB 6	ERIE CNTY NY IDA 5.00 05/01/2022.....		04/25/2012	ANCORA ADVISORS LLC.....		607,560	500,000	764
3135G0 NU 3	FANNIE MAE 0.70 02/22/2016.....		12/27/2012	CLARKE (G.X.) & CO.....		35,021	35,000	86
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40.....		04/25/2012	ANCORA ADVISORS LLC.....		90,051	89,631	144
3136A7 5E 8	FNR 2012-96 PD PAC AD 2.00 07/25/41.....		08/27/2012	ANCORA ADVISORS LLC.....		30,391	30,000	48
3136FP TQ 0	FANNIE MAE 2.20 10/27/2017.....		02/28/2012	CLARKE (G.X.) & CO.....		21,080	20,000	149
3137A2 W9 8	FHR 3752 PD 2.75 09/15/2040.....		12/26/2012	CANTOR FITZGERALD & CO.....		42,877	41,628	95
3137AE LS 2	FHR 3910 JC SEQ EXCH 2.00 12/15/37.....		09/19/2012	ANCORA ADVISORS LLC.....		76,782	75,116	96
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040.....		09/20/2012	ANCORA ADVISORS LLC.....		280,442	274,439	366
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40.....		10/24/2012	ANCORA ADVISORS LLC.....		104,131	99,409	232
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027.....		08/10/2012	ANCORA ADVISORS LLC.....		150,150	150,000	
880591 EC 2	TENN VALLEY AUTH 4.50 04/01/2018.....		02/24/2012	MORGAN STANLEY & CO.....		305,991	260,000	4,745
91754R UY 1	UT BRD RGTS-A-UT V 5.00 11/01/2027.....		09/19/2012	ANCORA ADVISORS LLC.....		394,462	330,000	4,308
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					2,138,940	1,905,224	11,034
Bonds - Industrial and Miscellaneous								
075887 BA 6	BECTON DICKINSON 3.125 11/08/2021.....		01/26/2012	STIFEL NICOLAUS & CO.....		51,483	50,000	360
097014 AL 8	BOEING CAP CORP 4.70 10/27/2019.....		12/18/2012	MORGAN KEEGAN & COMPANY.....		88,628	75,000	529
3899999.	Total - Bonds - Industrial and Miscellaneous.....					140,111	125,000	889
8399997.	Total - Bonds - Part 3.....					2,816,248	2,545,857	12,943
8399998.	Total - Bonds - Summary Item from Part 5.....					350,508	350,000	818
8399999.	Total - Bonds.....					3,166,756	2,895,857	13,761
9999999.	Total - Bonds, Preferred and Common Stocks.....					3,166,756	XXX	13,761

E13

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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
Bonds - U.S. Government																				
36241L S7 2	GNJO PL 783242 3 02/15/26		09/15/2012	MBS Paydown 0.84359194		17,889	17,889	18,907					10		17,889			0	.92	02/15/2026
36241L S7 2	GNJO PL 783242 3 02/15/26		10/15/2012	MBS Paydown 0.82754938		6,898	6,898	7,291	7,291		(55)		(55)		6,898			0	.69	02/15/2026
36241L S7 2	GNJO PL 783242 3 02/15/26		11/15/2012	MBS Paydown 0.7965069		13,348	13,348	14,107	14,107		(452)		(452)		13,348			0	.167	02/15/2026
36241L S7 2	GNJO PL 783242 3 02/15/26		12/15/2012	MBS Paydown 0.7796745		7,238	7,238	7,650	7,650		(88)		(88)		7,238			0	.109	02/15/2026
38373A D9 4	GNR 2009-69 PV VADM PAC 4.00 08/20/39		09/20/2012	MBS Paydown 0.43931981		110,024	110,024	115,714	110,754		(730)		(730)		110,024			0	2.030	08/20/2039
38373A D9 4	GNR 2009-69 PV VADM PAC 4.00 08/20/39		10/20/2012	MBS Paydown 0.41724397		16,005	16,005	16,833	16,765		(434)		(434)		16,005			0	.534	08/20/2039
38373A D9 4	GNR 2009-69 PV VADM PAC 4.00 08/20/39		11/20/2012	MBS Paydown 0.39398897		16,860	16,860	17,732	17,660		(545)		(545)		16,860			0	.618	08/20/2039
38373A D9 4	GNR 2009-69 PV VADM PAC 4.00 08/20/39		12/20/2012	MBS Paydown 0.3774989		11,955	11,955	12,574	12,523		(198)		(198)		11,955			0	.478	08/20/2039
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		09/20/2012	MBS Paydown 0.99557698		597	597	597	597				0		597			0	.1	09/20/2040
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		10/20/2012	MBS Paydown 0.99078639		647	647	646	646				0		647			0	.2	09/20/2040
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		11/20/2012	MBS Paydown 0.98567759		690	690	689	689				0		690			0	.3	09/20/2040
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040		12/20/2012	MBS Paydown 0.98025316		732	732	732	732				0		732			0	.4	09/20/2040
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38		09/20/2012	MBS Paydown 0.90424369		20,651	20,651	21,606	20,722		(71)		(71)		20,651			0	.181	06/20/2038
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38		10/20/2012	MBS Paydown 0.89506909		2,752	2,752	2,880	2,875		(33)		(33)		2,752			0	.69	06/20/2038
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38		11/20/2012	MBS Paydown 0.88560566		2,839	2,839	2,970	2,965		(38)		(38)		2,839			0	.78	06/20/2038
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38		12/20/2012	MBS Paydown 0.87585911		2,924	2,924	3,059	3,054		(43)		(43)		2,924			0	.88	06/20/2038
0599999	Total - Bonds - U.S. Government					232,050	232,050	243,986	219,029	0	(2,676)	0	(2,676)	0	232,050	0	0	0	4,521	XXX
Bonds - U.S. States, Territories and Possessions																				
641461 RD 2	NV ST-PRERF-B-NAT 4.00 08/01/2012		08/01/2012	Maturity 100.0		95,000	95,000	95,000	95,000				0		95,000			0	3,800	08/01/2012
641461 RG 5	NV ST-UNREF-RF-NAT 4.00 08/01/2012		08/01/2012	Maturity 100.0		380,000	380,000	380,000	380,000				0		380,000			0	15,200	08/01/2012
1799999	Total - Bonds - U.S. States, Territories & Possessions					475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	19,000	XXX
Bonds - U.S. Political Subdivisions of States																				
179390 LM 9	CLACKAMAS CLG UNRE 5.25 06/15/2012		06/15/2012	Maturity 100.0		45,000	45,000	47,703	45,000				0		45,000			0	1,181	06/15/2012
2499999	Total - Bonds - U.S. Political Subdivisions of States					45,000	45,000	47,703	45,000	0	0	0	0	0	45,000	0	0	0	1,181	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31331V SH 0	FED FARM CREDIT 5.05 02/03/2017		06/12/2012	ANCORA ADVISORS LLC		418,715	355,000	353,310	353,913				87		353,998		64,731	64,731	15,438	02/03/2017
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		09/25/2012	MBS Paydown 0.81003019		5,190	5,190	5,287	5,208		(18)		(18)		5,190			0	.92	08/25/2036
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		10/25/2012	MBS Paydown 0.74800024		1,861	1,861	1,896	1,891		(28)		(28)		1,861			0	.54	08/25/2036
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		11/25/2012	MBS Paydown 0.72526334		682	682	695	693		(5)		(5)		682			0	.22	08/25/2036
3136A0 DT 1	FNR 2011-77 A SEQ 3.50 08/25/2036		12/25/2012	MBS Paydown 0.68741161		1,136	1,136	1,157	1,154		(15)		(15)		1,136			0	.40	08/25/2036
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		09/25/2012	MBS Paydown 0.97102424		2,239	2,239	2,250			(1)		(1)		2,239			0	.11	09/25/2040
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		10/25/2012	MBS Paydown 0.96518708		525	525	528	528		(0)		(0)		525			0	.5	09/25/2040
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		11/25/2012	MBS Paydown 0.95906897		551	551	553	553		(0)		(0)		551			0	.6	09/25/2040
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40		12/25/2012	MBS Paydown 0.95267291		576	576	578	578		(0)		(0)		576			0	.8	09/25/2040
3136A7 5E 8	FNR 2012-96 PD PAC AD 2.00 07/25/41		09/25/2012	MBS Paydown 0.99616031		115	115	117	117				0		115			0		07/25/2041
3136A7 5E 8	FNR 2012-96 PD PAC AD 2.00 07/25/41		10/25/2012	MBS Paydown 0.99250124		110	110	111	111		(0)		(0)		110			0	.0	07/25/2041
3136A7 5E 8	FNR 2012-96 PD PAC AD 2.00 07/25/41		11/25/2012	MBS Paydown 0.98850762		120	120	121	121		(0)		(0)		120			0	.1	07/25/2041
3136A7 5E 8	FNR 2012-96 PD PAC AD 2.00 07/25/41		12/25/2012	MBS Paydown 0.98418146		130	130	131	131		(0)		(0)		130			0	.1	07/25/2041
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		09/15/2012	MBS Paydown 0.6174286		220,767	220,767	223,665	221,034		(266)		(266)		220,767			0	3,073	11/15/2020
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		10/15/2012	MBS Paydown 0.59494632		25,742	25,742	26,080	25,986		(83)		(83)		25,742			0	644	11/15/2020
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		11/15/2012	MBS Paydown 0.56820967		30,613	30,613	31,015	30,904		(180)		(180)		30,613			0	842	11/15/2020
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20		12/15/2012	MBS Paydown 0.54301575		28,847	28,847	29,226	29,120		(169)		(169)		28,847			0	865	11/15/2020

E14

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		09/15/2012	MBS Paydown 0.50537786		112,111	112,111	116,210	112,853		(743)		(743)		112,111			0	1,788	09/15/2025
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		10/15/2012	MBS Paydown 0.4815217		10,497	10,497	10,785	10,785		(127)		(127)		10,497			0	350	09/15/2025
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		11/15/2012	MBS Paydown 0.4565626		10,982	10,982	11,384	11,283		(216)		(216)		10,982			0	403	09/15/2025
3137A6 DT 6	FHR 3815 GD 4.00 09/15/25		12/15/2012	MBS Paydown 0.43106251		11,220	11,220	11,630	11,528		(241)		(241)		11,220			0	449	09/15/2025
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		09/15/2012	MBS Paydown 0.91731913		18,634	18,634	19,507	18,671		(37)		(37)		18,634			0	317	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		10/15/2012	MBS Paydown 0.9105459		2,506	2,506	2,624	2,618		(25)		(25)		2,506			0	84	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		11/15/2012	MBS Paydown 0.90491079		2,085	2,085	2,183	2,178		(9)		(9)		2,085			0	76	08/15/2038
3137A9 VR 4	FHR 3835 BA 4.00 08/15/38		12/15/2012	MBS Paydown 0.8892845		5,782	5,782	6,053	6,041		(182)		(182)		5,782			0	231	08/15/2038
3137AE LS 2	FHR 3910 JC SEQ EXCH 2.00 12/15/37		10/15/2012	MBS Paydown 0.93255814		511	511	522	522		(0)		(0)		511			0	1	12/15/2037
3137AE LS 2	FHR 3910 JC SEQ EXCH 2.00 12/15/37		11/15/2012	MBS Paydown 0.92502675		603	603	616	616		(0)		(0)		603			0	2	12/15/2037
3137AE LS 2	FHR 3910 JC SEQ EXCH 2.00 12/15/37		12/15/2012	MBS Paydown 0.91365896		909	909	930	930		(1)		(1)		909			0	5	12/15/2037
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		09/15/2012	MBS Paydown 0.7771352		119,921	119,921	124,137	121,021		(1,100)		(1,100)		119,921			0	1,769	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		10/15/2012	MBS Paydown 0.74939469		15,812	15,812	16,368	16,316		(278)		(278)		15,812			0	395	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		11/15/2012	MBS Paydown 0.72362775		14,687	14,687	15,204	15,156		(285)		(285)		14,687			0	404	11/15/2025
3137AF ZA 3	FHR 3949 JA 3.00 11/15/25		12/15/2012	MBS Paydown 0.6910746		18,555	18,555	19,208	19,147		(392)		(392)		18,555			0	557	11/15/2025
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		10/15/2012	MBS Paydown 0.94074098		1,624	1,624	1,660	1,660		(0)		(0)		1,624			0	3	08/15/2040
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		11/15/2012	MBS Paydown 0.93232515		2,441	2,441	2,494	2,494		(1)		(1)		2,441			0	8	08/15/2040
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040		12/15/2012	MBS Paydown 0.92476014		2,194	2,194	2,242	2,242		(2)		(2)		2,194			0	11	08/15/2040
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		11/15/2012	MBS Paydown 0.99074608		335	335	351	351		(0)		(0)		335			0	1	12/15/2040
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40		12/15/2012	MBS Paydown 0.98713685		361	361	378	378		(0)		(0)		361			0	2	12/15/2040
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		09/25/2012	MBS Paydown 0.92198995		15,581	15,581	16,085	15,619		(39)		(39)		15,581			0	228	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		10/25/2012	MBS Paydown 0.91666711		1,757	1,757	1,813	1,805		(13)		(13)		1,757			0	51	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		11/25/2012	MBS Paydown 0.91132874		1,762	1,762	1,819	1,810		(15)		(15)		1,762			0	57	07/25/2024
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24		12/25/2012	MBS Paydown 0.9059748		1,767	1,767	1,824	1,815		(16)		(16)		1,767			0	62	07/25/2024
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		09/25/2012	MBS Paydown 0.51159944		252,952	252,952	264,888	255,014		(2,062)		(2,062)		252,952			0	4,307	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		10/25/2012	MBS Paydown 0.48449149		29,819	29,819	31,226	30,741		(511)		(511)		29,819			0	994	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		11/25/2012	MBS Paydown 0.4511303		36,697	36,697	38,429	37,832		(918)		(918)		36,697			0	1,346	04/25/2027
31398F JG 7	FNR 2009-80 MA 4.00 04/25/27		12/25/2012	MBS Paydown 0.42145419		32,644	32,644	34,184	33,653		(833)		(833)		32,644			0	1,306	04/25/2027
447163 BW 5	HUNTSVILLE SLD WST 5.75 10/01/2012		05/15/2012	Call 100.0		160,000	160,000	172,891	160,000				0		160,000			0	5,724	10/01/2012
455068 CZ 7	IN ST REC DEV 4.00 07/01/2013		07/01/2012	Call 100.0		500,000	500,000	503,445	500,245		(245)		(245)		500,000			0	20,000	07/01/2013
649083 AA 0	NEW VALLEY GEN I 7.299 03/15/2019		03/15/2012	Sinking Fund Redemption 100.0		21,800	21,800	25,484	24,825				0		21,800			0	796	03/15/2019
93978T LZ 0	WA HSG-SF PROG-1A- 4.85 06/01/2028		09/01/2012	Sinking Fund Redemption 100.0		370,000	370,000	370,353	370,000				0		370,000			0	7,980	06/01/2028
93978T LZ 0	WA HSG-SF PROG-1A- 4.85 06/01/2028		12/01/2012	Partial Call 100.0		85,000	85,000	85,081	85,080		(80)		(80)		85,000			0	4,123	06/01/2028
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					2,599,466	2,535,751	2,588,821	2,547,272	0	(9,051)	0	(9,051)	0	2,534,749	0	64,731	64,731	74,928	XXX
Bonds - Industrial and Miscellaneous																				
17275R AH 5	CISCO SYSTEMS 4.45 01/15/2020		11/26/2012	ANCORA ADVISORS LLC		723,044	620,000	660,604	658,858		(3,875)		(3,875)		654,983		68,061	68,061	37,860	01/15/2020
494368 BB 8	KIMBERLY-CLARK 6.125 08/01/2017		12/20/2012	Payment on Intercompany Balance		459,360	375,000	435,049	427,895		(8,500)		(8,500)		419,395		39,965	39,965	31,837	08/01/2017
3899999	Total - Bonds - Industrial and Miscellaneous					1,182,404	995,000	1,095,653	1,086,753	0	(12,375)	0	(12,375)	0	1,074,378	0	108,026	108,026	69,697	XXX
8399997	Total - Bonds - Part 4					4,533,920	4,282,801	4,451,163	4,373,055	0	(24,102)	0	(24,102)	0	4,361,177	0	172,757	172,757	169,327	XXX
8399998	Total - Bonds - Summary Item from Part 5					350,000	350,000	350,508			(508)		(508)		350,000				1,488	XXX
8399999	Total - Bonds					4,883,920	4,632,801	4,801,671	4,373,055	0	(24,610)	0	(24,610)	0	4,711,177	0	172,757	172,757	170,814	XXX
9999999	Total - Bonds, Preferred and Common Stocks					4,883,920	XXX	4,801,671	4,373,055	0	(24,610)	0	(24,610)	0	4,711,177	0	172,757	172,757	170,814	XXX

E14.1

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Special Revenue and Special Assessment																					
3136FR 2S 1	FANNIE MAE 0.85 03/19/2015.....		06/07/2012	CLARKE (G.X.) & CO.....	09/19/2012	Call 100.0.....	.....350,000	.....350,508	.....350,000	.....350,000	.....	.....(508)	.....	.....(508)	.....	.....	.....	.....	.....	.....	.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						.....350,000	.....350,508	.....350,000	.....350,000	.....0	.....(508)	.....0	.....(508)	.....0	.....0	.....0	.....0	.....0	.....0	.....1,488
8399998	Total - Bonds.....						.....350,000	.....350,508	.....350,000	.....350,000	.....0	.....(508)	.....0	.....(508)	.....0	.....0	.....0	.....0	.....0	.....0	.....1,488
9999999	Total - Bonds, Preferred and Common Stocks.....						.....350,508	.....350,000	.....350,000	.....350,000	.....0	.....(508)	.....0	.....(508)	.....0	.....0	.....0	.....0	.....0	.....0	.....1,488

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	9 Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	15 Interest						21 Paid for Accrued Interest
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	16 Non- Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
Exempt Money Market Mutual Funds																				
09248U 71 8	BLACKROCK LIQ T-FUND MUTUAL.....			12/30/2012	DIRECT.....	XXX	1,247,930					1,247,930	.11		0.010		MON..	.51		
09248U 71 8	BLACKROCK LIQ T-FUND MUTUAL.....			12/30/2012	DIRECT.....	XXX	131,858					131,858	1		0.010		MON..	6		
60934N 10 4	FEDERATED INST. MONEY MARKET.....			12/30/2012	DIRECT.....	XXX	47,202					47,202			0.200		MON..			
60934N 10 4	FEDERATED GOVT OBLIGATION FUND.....			12/30/2012	DIRECT.....	XXX	243,980					243,980	.15		0.010		MON..	.91		
8899999	Total - Exempt Money Market Mutual Funds.....						1,670,970	0	0	0	0	1,670,970	.27	0	XXX	XXX	XXX	148	0	
9199999	Total - Short-Term Investments.....						1,670,970	0	0	0	0	1,670,970	.27	0	XXX	XXX	XXX	148	0	

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

Sch. DB-Pt. A-Sn. 2
NONE

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

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

Sch. DB-Pt. B-Sn. 2
NONE

Sch. DB-Pt. B-Sn 2B-Broker List
NONE

Sch. DB-Pt. D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Sch. E-Pt. 1
NONE

Sch. E-Pt. 2
NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
12. Hawaii.....HI	B...	PLEGDED FOR ABILITY TO DO BUSINESS IN HI.....			2,522,681	2,685,190
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM						
33. New York.....NY						
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	...XXX	...XXX	...0	...0	...0	...0
59. Total.....	...XXX	...XXX	...0	...0	2,522,681	2,685,190

DETAILS OF WRITE-INS

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

2012 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	59
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	59
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	59
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	60
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	60
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	60
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	60
General Interrogatories	15	Schedule P-Part 2M-International	60
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	61
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	61
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	61
Overflow Page For Write-ins	101	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	62
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	62
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	62
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	62
Schedule A-Verification Between Years	SI02	Schedule P-Part 3A-Homeowners/Farmowners	63
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	63
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	63
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	63
Schedule B-Verification Between Years	SI02	Schedule P-Part 3E-Commercial Multiple Peril	63
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1-Medical Professional Liability-Occurrence	64
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	64
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	64
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	64
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	64
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	65
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3J-Auto Physical Damage	65
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	65
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	65
Schedule D-Part 3	E13	Schedule P-Part 3M-International	65
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	66
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	66
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	66
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	67
Schedule D-Summary By Country	SI04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	67
Schedule D-Verification Between Years	SI03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	67
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	67
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4A-Homeowners/Farmowners	68
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	68
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	68
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	68
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	68
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	69
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	69
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	69
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	69
Schedule DB-Part D	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	69
Schedule DB-Verification	SI14	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	70
Schedule DL-Part 1	E23	Schedule P-Part 4J-Auto Physical Damage	70
Schedule DL-Part 2	E24	Schedule P-Part 4K-Fidelity/Surety	70
Schedule E-Part 1-Cash	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	70
Schedule E-Part 2-Cash Equivalents	E26	Schedule P-Part 4M-International	70
Schedule E-Part 3-Special Deposits	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	71
Schedule E-Verification Between Years	SI15	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	71
Schedule F-Part 1	20	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	72
Schedule F-Part 3	22	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	72
Schedule F-Part 4	23	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	72
Schedule F-Part 5	24	Schedule P-Part 4T-Warranty	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5A-Homeowners/Farmowners	73
Schedule F-Part 6-Section 2	27	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	74
Schedule F-Part 7	28	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	75
Schedule F-Part 8	29	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	76
Schedule F-Part 9	30	Schedule P-Part 5E-Commercial Multiple Peril	77
Schedule H-Accident and Health Exhibit-Part 1	31	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	79
Schedule H-Part 2, Part 3 and Part 4	32	Schedule P-Part 5F-Medical Professional Liability-Occurrence	78
Schedule H-Part 5-Health Claims	33	Schedule P-Part 5H-Other Liability-Claims-Made	81
Schedule P-Part 1-Summary	34	Schedule P-Part 5H-Other Liability-Occurrence	80
Schedule P-Part 1A-Homeowners/Farmowners	36	Schedule P-Part 5R-Products Liability-Claims-Made	83
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	37	Schedule P-Part 5R-Products Liability-Occurrence	82
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	38	Schedule P-Part 5T-Warranty	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	39	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	85
Schedule P-Part 1E-Commercial Multiple Peril	40	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	41	Schedule P-Part 6E-Commercial Multiple Peril	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	42	Schedule P-Part 6H-Other Liability-Claims-Made	87
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	43	Schedule P-Part 6H-Other Liability-Occurrence	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	44	Schedule P-Part 6M-International	87
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	45	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	88
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	46	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	88
Schedule P-Part 1J-Auto Physical Damage	47	Schedule P-Part 6R-Products Liability-Claims-Made	89
Schedule P-Part 1K-Fidelity/Surety	48	Schedule P-Part 6R-Products Liability-Occurrence	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	49	Schedule P-Part 7A-Primary Loss Sensitive Contracts	90
Schedule P-Part 1M-International	50	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	92
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	51	Schedule P Interrogatories	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	52	Schedule T-Exhibit of Premiums Written	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	53	Schedule T-Part 2-Interstate Compact	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	54	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	55	Schedule Y-Detail of Insurance Holding Company System	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	56	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	99
Schedule P-Part 1T-Warranty	57	Statement of Income	4
Schedule P-Part 2, Part 3 and Part 4 - Summary	35	Summary Investment Schedule	SI01
Schedule P-Part 2A-Homeowners/Farmowners	58	Supplemental Exhibits and Schedules Interrogatories	100
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	58	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	58	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	58	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2E-Commercial Multiple Peril	58	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	59	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	59	Underwriting and Investment Exhibit Part 3	11