



ANNUAL STATEMENT

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

TRANSPORT INSURANCE COMPANY

NAIC Group Code.....4234, 4234 <small>(Current Period) (Prior Period)</small>	NAIC Company Code..... 33014	Employer's ID Number..... 75-0784127
Organized under the Laws of OHIO	State of Domicile or Port of Entry OHIO	Country of Domicile US
Incorporated/Organized..... May 25, 1976	Commenced Business..... June 2, 1976	
Statutory Home Office	CT Corporation (Registered Agent), 1300 East 9th S..... Cleveland OH 44114 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	101 Summer Street, 5th Floor..... Boston MA 02110 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	857-300-4127 <small>(Area Code) (Telephone Number)</small>
Mail Address	101 Summer Street, 5th Floor..... Boston MA 02110 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	101 Summer Street, 5th Floor..... Boston MA 02110 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	857-300-4127 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	N/A	
Statutory Statement Contact	John William Fischer <small>(Name)</small> John.Fischer@rqih.com <small>(E-Mail Address)</small>	857-300-4127 <small>(Area Code) (Telephone Number) (Extension)</small> 857-300-4153 <small>(Fax Number)</small>

OFFICERS

Name	Title	Name	Title
1. Pamela Susan Sellers-Hoelsken	President	2. John William Fischer	Treasurer
3. Michael Logan Glover	Secretary	4.	

OTHER

Alan Kevin Quilter #	Vice President	Susan Elizabeth Grondine	Vice President
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DIRECTORS OR TRUSTEES

John William Fischer #	Gerald James Caldwell	Susan Elizabeth Grondine	William Eugene Lape
Alan Craig Pollard	Alan Kevin Quilter	Kenneth Edward Randall	Pamela Susan Sellers-Hoelsken

State of..... Massachusetts
County of..... Suffolk

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) Pamela Susan Sellers-Hoelsken _____ 1. (Printed Name) President _____ (Title)	_____ (Signature) John William Fischer _____ 2. (Printed Name) Treasurer _____ (Title)	_____ (Signature) Michael Logan Glover _____ 3. (Printed Name) Secretary _____ (Title)
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Subscribed and sworn to before me
This _____ day of _____ 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.....	6,441,528	36.1	6,441,528		6,441,528	36.1
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.....		0.0			0	0.0
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.....	1,238,679	6.9	1,238,679		1,238,679	6.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	1,944,081	10.9	1,944,081		1,944,081	10.9
1.43 Revenue and assessment obligations.....	412,234	2.3	412,234		412,234	2.3
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.....	358,154	2.0	358,154		358,154	2.0
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.....	159,414	0.9	159,414		159,414	0.9
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).....		0.0			0	0.0
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.....	5,200,569	29.1	5,200,569		5,200,569	29.1
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.....	2,095,748	11.7	2,095,748		2,095,748	11.7
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	17,850,407	100.0	17,850,407	0	17,850,407	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.....		11,994,871
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		
3.	Accrual of discount.....		1,053
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.....	5,200,569	
4.4	Part 4, Column 11.....		5,200,569
5.	Total gain (loss) on disposals, Part 4, Column 19.....		30,772
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,370,531
7.	Deduct amortization of premium.....		102,075
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).....		15,754,659
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		15,754,659

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.....	6,600,942	6,876,654	6,667,597	6,555,707
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	6,600,942	6,876,654	6,667,597	6,555,707
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,238,679	1,277,549	1,310,147	1,130,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	1,944,081	2,101,602	2,002,175	1,715,000
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.....	770,388	816,057	794,846	739,386
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....				
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	10,554,090	11,071,862	10,774,764	10,140,093
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....	5,200,569	5,200,569		
	25. Total Common Stocks.....	5,200,569	5,200,569	0	0
	26. Total Stocks.....	5,200,569	5,200,569	0	0
	27. Total Bonds and Stocks....	15,754,659	16,272,431	10,774,764	

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

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)
1. U.S. Governments											
1.1 Class 1.....	1,707,554	5,866,391				7,573,945	65.7	8,205,309	62.3	7,573,945	
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.....	1,707,554	5,866,391	0	0	0	7,573,945	65.7	8,205,309	62.3	7,573,945	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.....		1,238,679				1,238,679	10.7	1,273,489	9.7	1,238,679	
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.....	0	1,238,679	0	0	0	1,238,679	10.7	1,273,489	9.7	1,238,679	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....		349,984	1,594,097			1,944,081	16.9	1,977,284	15.0	1,944,081	
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	349,984	1,594,097	0	0	1,944,081	16.9	1,977,284	15.0	1,944,081	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	94,695	600,627	60,905	14,125	37	770,389	6.7	1,719,852	13.1	770,388	
5.2 Class 2.....						0	0.0		0.0		
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.....	94,695	600,627	60,905	14,125	37	770,389	6.7	1,719,852	13.1	770,388	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.....						.0	.00		.00		
6.2 Class 2.....						.0	.00		.00		
6.3 Class 3.....						.0	.00		.00		
6.4 Class 4.....						.0	.00		.00		
6.5 Class 5.....						.0	.00		.00		
6.6 Class 6.....						.0	.00		.00		
6.7 Totals.....	.0	.0	.0	.0	.0	.0	.00	.0	.00	.0	.0
7. Hybrid Securities				NONE							
7.1 Class 1.....						.0	.00		.00		
7.2 Class 2.....						.0	.00		.00		
7.3 Class 3.....						.0	.00		.00		
7.4 Class 4.....						.0	.00		.00		
7.5 Class 5.....						.0	.00		.00		
7.6 Class 6.....						.0	.00		.00		
7.7 Totals.....	.0	.0	.0	.0	.0	.0	.00	.0	.00	.0	.0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						.0	.00		.00		
8.2 Class 2.....						.0	.00		.00		
8.3 Class 3.....						.0	.00		.00		
8.4 Class 4.....						.0	.00		.00		
8.5 Class 5.....						.0	.00		.00		
8.6 Class 6.....						.0	.00		.00		
8.7 Totals.....	.0	.0	.0	.0	.0	.0	.00	.0	.00	.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).....1,802,249	.....8,055,681	.....1,655,002	.....14,125	.....37	.....11,527,094	.....100.0	.....XXX	.....XXX	.....11,527,093	.....0
9.2 Class 2.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....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.....	.....1,802,249	.....8,055,681	.....1,655,002	.....14,125	.....37	(b).....11,527,094	.....100.0	.....XXX	.....XXX	.....11,527,093	.....0
9.8 Line 9.7 as a % of Col. 6.....	.....15.6	.....69.9	.....14.4	.....0.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....0.0
10. Total Bonds Prior Year											
10.1 Class 1.....	.....2,056,843	.....9,063,916	.....2,044,502	.....10,626	.....47	.....XXX	.....XXX	.....13,175,934	.....100.0	.....13,175,934	.....0
10.2 Class 2.....						.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.3 Class 3.....						.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.4 Class 4.....						.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
10.5 Class 5.....						.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.6 Class 6.....						.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
10.7 Totals.....	.....2,056,843	.....9,063,916	.....2,044,502	.....10,626	.....47	.....XXX	.....XXX	(b).....13,175,934	.....100.0	.....13,175,934	.....0
10.8 Line 10.7 as a % of Col. 8.....	.....15.6	.....68.8	.....15.5	.....0.1	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
11. Total Publicly Traded Bonds											
11.1 Class 1.....	.....1,802,249	.....8,055,681	.....1,655,002	.....14,125	.....37	.....11,527,094	.....100.0	.....13,175,934	.....100.0	.....11,527,094	.....XXX
11.2 Class 2.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.3 Class 3.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.4 Class 4.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.5 Class 5.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 Class 6.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....1,802,249	.....8,055,681	.....1,655,002	.....14,125	.....37	.....11,527,094	.....100.0	.....13,175,934	.....100.0	.....11,527,094	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....15.6	.....69.9	.....14.4	.....0.1	.....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.....	.....15.6	.....69.9	.....14.4	.....0.1	.....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	.....XXX	.....0
12.2 Class 2.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.3 Class 3.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 Class 4.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 Class 5.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 Class 6.....						.....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.....0.00.00.00.00.00.0XXXXXXXXXXXX0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....0.00.00.00.00.00.0XXXXXXXXXXXX0.0

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- (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

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
1. U.S. Governments												
1.1 Issuer Obligations.....	1,548,140	5,866,391				7,414,531	64.3	8,205,309	62.3	7,414,531		
1.2 Residential Mortgage-Backed Securities.....	159,414					159,414	1.4		0.0	159,414		
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.....	1,707,554	5,866,391	0	0	0	7,573,945	65.7	8,205,309	62.3	7,573,945	0	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	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....		1,238,679				1,238,679	10.7	1,273,489	9.7	1,238,679		
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.....	0	1,238,679	0	0	0	1,238,679	10.7	1,273,489	9.7	1,238,679	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....		349,984	1,594,097			1,944,081	16.9	1,977,284	15.0	1,944,081		
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	349,984	1,594,097	0	0	1,944,081	16.9	1,977,284	15.0	1,944,081	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....		412,234				412,234	3.6	422,218	3.2	412,234		
5.2 Residential Mortgage-Backed Securities.....	94,695	188,393	60,905	14,125	37	358,155	3.1	1,297,634	9.8	358,154		
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0			
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0			
5.5 Totals.....	94,695	600,627	60,905	14,125	37	770,389	6.7	1,719,852	13.1	770,388	0	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....						0	0.0		0.0			
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	0	0	0	0	0	0.0	0	0.0	0	0	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	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	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.....	1,548,140	7,867,288	1,594,097	0	0	11,009,525	95.5	XXX	XXX	11,009,525	0
9.2 Residential Mortgage-Backed Securities.....	254,109	188,393	60,905	14,125	37	517,569	4.5	XXX	XXX	517,568	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	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals.....	1,802,249	8,055,681	1,655,002	14,125	37	11,527,094	100.0	XXX	XXX	11,527,093	0
9.6 Line 9.5 as a % of Col. 6.....	15.6	69.9	14.4	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	1,181,063	8,719,953	1,977,284			XXX	XXX	11,878,300	90.2	11,878,300	
10.2 Residential Mortgage-Backed Securities.....	875,780	343,963	67,218	10,626	47	XXX	XXX	1,297,634	9.8	1,297,634	
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	0	0.0		
10.5 Totals.....	2,056,843	9,063,916	2,044,502	10,626	47	XXX	XXX	13,175,934	100.0	13,175,934	0
10.6 Line 10.5 as a % of Col. 8.....	15.6	68.8	15.5	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	1,548,140	7,867,288	1,594,097			11,009,525	95.5	11,878,300	90.2	11,009,525	XXX
11.2 Residential Mortgage-Backed Securities.....	254,109	188,393	60,905	14,125	37	517,569	4.5	1,297,634	9.8	517,569	XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	0	XXX
11.5 Totals.....	1,802,249	8,055,681	1,655,002	14,125	37	11,527,094	100.0	13,175,934	100.0	11,527,094	XXX
11.6 Line 11.5 as a % of Col. 6.....	15.6	69.9	14.4	0.1	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.....	15.6	69.9	14.4	0.1	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	XXX	0
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....						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

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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.....	1,181,063	1,181,063			
2. Cost of short-term investments acquired.....	1,727,319	1,727,319			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	1,935,379	1,935,379			
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).....	973,003	973,003	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	973,003	973,003	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....	_____	
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	_____	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	_____	0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	_____	
3.2	Section 2, Column 19.....	_____	0
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....	_____	
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....	NONE	
6.	Amortization:		
6.1	Section 1, Column 19.....	_____	
6.2	Section 2, Column 21.....	_____	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....	_____	
7.2	Section 2, Column 23.....	_____	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	_____	
8.2	Section 2, Column 20.....	_____	0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	_____	0
10.	Deduct nonadmitted assets.....	_____	
11.	Statement value at end of current period (Line 9 minus Line 10).....	_____	0

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year.....	_____	
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....	_____	
3.1	Change in variation margin on open contracts:		
3.11	Section 1, Column 15, current year minus.....	_____	
3.12	Section 1, Column 15, prior year.....	_____	0
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....	_____	
3.22	Section 1, Column 17, prior year.....	_____	0
	Change in amount recognized:		
3.23	Section 1, Column 16, current year to date minus.....	_____	
3.24	Section 1, Column 16, prior year.....	_____	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....	_____	0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16).....	_____	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)...	_____	
4.22	Amount recognized (Section 2, Column 16).....	_____	0
4.3	Subtotal (Line 4.1 minus Line 4.2).....	_____	0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Recognized.....	_____	
5.2	Used to adjust basis of hedged items.....	_____	
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	_____	0
7.	Deduct nonadmitted assets.....	_____	
8.	Statement value at end of current period (Line 6 minus Line 7).....	_____	0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	0
7. Ending inventory.....	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....		
2.	Part B, Section 1, Column 14.....		
3.	Subtotal (Line 1 plus Line 2).....		0
4.	Part D, Column 5.....		
5.	Part D, Column 6.....		
6.	Total (Line 3 minus Line 4 minus Line 5).....		0

NONE

Fair Value Check

7.	Part A, Section 1, Column 16.....		
8.	Part B, Section 1, Column 13.....		
9.	Total (Line 7 plus Line 8).....		0
10.	Part D, Column 8.....		
11.	Part D, Column 9.....		
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....		
14.	Part B, Section 1, Column 19.....		
15.	Part D, Column 11.....		
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0		
2. Cost of cash equivalents acquired.....	0		
3. Accrual of discount.....	0		
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	0		
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).....	0	0	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	3 Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
NONE								

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						

NONE

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) /Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

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

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 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 - Issuer Obligations																					
912828	JT 8	UNITED STATES TREAS NTS.....	SD..	..	.....1	.....591,820	.....101.648	.....577,363	.....568,000	.....575,137	.....	.....(7,785)	.....	.....	.....2.000	.....0.617	MN.....	.....1,349	.....11,360	03/25/2011	11/30/2013
912828	KW 9	UNITED STATES TREAS NTS.....	SD..	..	.....1	.....518,194	.....109.500	.....531,075	.....485,000	.....507,887	.....	.....(6,449)	.....	.....	.....3.250	.....1.825	MN.....	.....1,386	.....15,763	05/24/2011	05/31/2016
912828	NZ 9	UNITED STATES TREAS NTS.....	SD..	..	.....1	.....798,034	.....102.500	.....820,000	.....800,000	.....798,886	.....	.....395	.....	.....	.....1.250	.....1.306	MS.....	.....2,555	.....10,000	10/27/2010	09/30/2015
912828	PS 3	UNITED STATES TREAS NTS.....	SD..	..	.....1	.....2,179,126	.....104.945	.....2,285,709	.....2,178,000	.....2,178,725	.....	.....(231)	.....	.....	.....2.000	.....1.998	JJ.....	.....18,229	.....43,560	03/21/2011	01/31/2016
912828	QA 1	UNITED STATES TREAS NTS.....	SD..	..	.....1	.....438,197	.....105.961	.....466,228	.....440,000	.....438,795	.....	.....352	.....	.....	.....2.250	.....2.351	MS.....	.....2,529	.....9,900	04/08/2011	03/31/2016
912828	QC 7	UNITED STATES TREAS NTS.....	SD..	..	.....1	.....615,387	.....101.320	.....618,054	.....610,000	.....612,384	.....	.....(1,838)	.....	.....	.....1.250	.....0.945	AO.....	.....1,634	.....7,625	05/12/2011	04/15/2014
912828	QJ 2	UNITED STATES TREAS NTS.....	SD..	..	.....1	.....308,512	.....105.445	.....326,880	.....310,000	.....308,997	.....	.....269	.....	.....	.....2.125	.....2.233	FA.....	.....2,238	.....6,588	03/25/2011	02/29/2016
912828	KT 6	UNITED STATES TREAS NTS 2.375% 03/.....	SD..	..	.....1	.....909,659	.....106.313	.....956,813	.....900,000	.....906,299	.....	.....(1,862)	.....	.....	.....2.375	.....2.162	MS.....	.....5,461	.....21,375	03/08/2011	03/31/2016
912810	DT 2	US TREASURY BONDS.....	SD..	..	.....1	.....147,558	.....127.086	.....133,440	.....105,000	.....114,418	.....	.....(2,908)	.....	.....	.....9.875	.....6.501	MN.....	.....6,531	.....10,369	02/01/1994	11/15/2015
0199999	U.S. Government - Issuer Obligations.....					.....6,506,486	.....XXX.....	.....6,715,562	.....6,396,000	.....6,441,528	.....0	.....(20,057)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....41,912	.....136,540	.....XXX.....	.....XXX.....
U.S. Government - Residential Mortgage-Backed Securities																					
38373Y	S7 0	GNMA REMIC TRUST 2003-3.....	SD..	..	.....2	.....161,111	.....100.867	.....161,092	.....159,707	.....159,414	.....	.....(284)	.....	.....	.....5.500	.....5.206	MON.....	.....732	.....8,784	01/09/2003	12/20/2031
0299999	U.S. Government - Residential Mortgage-Backed Securities.....					.....161,111	.....XXX.....	.....161,092	.....159,707	.....159,414	.....0	.....(284)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....732	.....8,784	.....XXX.....	.....XXX.....
0599999	Total - U.S. Government.....					.....6,667,597	.....XXX.....	.....6,876,654	.....6,555,707	.....6,600,942	.....0	.....(20,341)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....42,644	.....145,324	.....XXX.....	.....XXX.....
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
57582N	G8 2	MASSACHUSETTS ST GO.....	SD..	..	.....1FE	.....175,514	.....118.049	.....177,074	.....150,000	.....167,258	.....	.....(4,154)	.....	.....	.....5.500	.....2.418	JD.....	.....688	.....8,250	12/27/2010	12/01/2016
677520	3J 5	OHIO ST GO.....	SD..	..	.....1FE	.....268,113	.....115.151	.....264,847	.....230,000	.....254,898	.....	.....(6,419)	.....	.....	.....5.000	.....1.966	MS.....	.....3,386	.....11,500	12/02/2010	09/15/2016
677521	CN 4	OHIO STATE INF.....	SD..	..	.....1FE	.....866,520	.....111.417	.....835,628	.....750,000	.....816,523	.....	.....(24,237)	.....	.....	.....5.000	.....1.595	MS.....	.....12,500	.....37,500	12/02/2010	09/01/2015
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....					.....1,310,147	.....XXX.....	.....1,277,549	.....1,130,000	.....1,238,679	.....0	.....(34,810)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....16,574	.....57,250	.....XXX.....	.....XXX.....
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....					.....1,310,147	.....XXX.....	.....1,277,549	.....1,130,000	.....1,238,679	.....0	.....(34,810)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....16,574	.....57,250	.....XXX.....	.....XXX.....
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
414004	5E 7	HARRIS CNTY TEX REF BDS 2008A.....	SD..	..	.....1FE	.....1,639,943	.....123.236	.....1,743,789	.....1,415,000	.....1,594,097	.....	.....(23,471)	.....	.....	.....5.250	.....3.178	AO.....	.....18,572	.....74,288	01/07/2011	10/01/2019
495098	TK 1	KING CNTY WASH SCH DIST NO 405.....	SD..	..	.....1FE	.....362,232	.....119.271	.....357,813	.....300,000	.....349,984	.....	.....(9,733)	.....	.....	.....5.000	.....1.480	JD.....	.....1,250	.....15,000	09/27/2011	12/01/2017
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....					.....2,002,175	.....XXX.....	.....2,101,602	.....1,715,000	.....1,944,081	.....0	.....(33,203)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....19,822	.....89,288	.....XXX.....	.....XXX.....
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					.....2,002,175	.....XXX.....	.....2,101,602	.....1,715,000	.....1,944,081	.....0	.....(33,203)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....19,822	.....89,288	.....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																					
576000	AX 1	MASSACHUSETTS ST SCH BLDG AUTH DED.....	SD..	..	.....1FE	.....431,878	.....111.921	.....430,896	.....385,000	.....412,234	.....	.....(9,983)	.....	.....	.....5.000	.....2.220	FA.....	.....7,272	.....19,250	01/05/2011	08/15/2017
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					.....431,878	.....XXX.....	.....430,896	.....385,000	.....412,234	.....0	.....(9,983)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....7,272	.....19,250	.....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																					
31296T	3G 7	FHLMC PC GOLD COMB 30 #A18899.....	SD..	..	.....2	.....362,969	.....108.684	.....385,161	.....354,386	.....358,154	.....	.....(29)	.....	.....	.....5.500	.....5.163	MON.....	.....1,624	.....19,538	02/26/2004	02/01/2034
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....					.....362,969	.....XXX.....	.....385,161	.....354,386	.....358,154	.....0	.....(29)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....1,624	.....19,538	.....XXX.....	.....XXX.....
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....					.....794,846	.....XXX.....	.....816,057	.....739,386	.....770,388	.....0	.....(10,012)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....8,896	.....38,788	.....XXX.....	.....XXX.....
Totals																					
7799999	Total - Issuer Obligations.....					.....10,250,685	.....XXX.....	.....10,525,609	.....9,626,000	.....10,036,522	.....0	.....(98,054)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....85,580	.....302,328	.....XXX.....	.....XXX.....
7899999	Total - Residential Mortgage-Backed Securities.....					.....524,080	.....XXX.....	.....546,253	.....514,093	.....517,568	.....0	.....(313)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....2,356	.....28,322	.....XXX.....	.....XXX.....
8399999	Grand Total - Bonds.....					.....10,774,765	.....XXX.....	.....11,071,862	.....10,140,093	.....10,554,090	.....0	.....(98,367)	.....0	.....0	.....XXX.....	.....XXX.....	XXX.....	.....87,936	.....330,650	.....XXX.....	.....XXX.....

E10

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.		

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired		
		3 Code	4 F o r e i g n			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
30303# 10 7	FACILITY INS HLDGS CORP CL A RST PP.....			1,071.000													A.....	01/01/1998	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates																			
000000 00 0	GOLDSTREET INSURANCE COMPANY.....			10,000.000	5,200,569	520.057	5,200,569					5,200,569		5,200,569					05/31/2012
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				5,200,569	XXX	5,200,569	0	0	0	0	5,200,569	0	5,200,569	0		XXX	XXX	
9799999.	Total - Common Stock.....				5,200,569	XXX	5,200,569	0	0	0	0	5,200,569	0	5,200,569	0		XXX	XXX	
9899999.	Total - Preferred and Common Stock.....				5,200,569	XXX	5,200,569	0	0	0	0	5,200,569	0	5,200,569	0		XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

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
Common Stocks - Parent, Subsidiaries and Affiliates								
000000 00 0	GOLDSTREET INSURANCE COMPANY.....		05/31/2012	DIRECT BROKERAGE SERVICE.....	10,000.000		XXX.....	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					0	XXX.....	0
9799997.	Total - Common Stocks - Part 3.....					0	XXX.....	0
9799999.	Total - Common Stocks.....					0	XXX.....	0
9899999.	Total - Preferred and Common Stocks.....					0	XXX.....	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					0	XXX.....	0

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Government																				
38373Y S7 0	GNMA REMIC TRUST 2003-3.....		12/20/2012.	PRINCIPAL RECEIPT.....		429,584	429,584	433,360	429,558		26		26		429,584			0	12,929	12/20/2031.
912828 PS 3	UNITED STATES TREAS NTS.....		11/19/2012.	RBS SECURITIES INC, GREEN....		273,507	260,000	259,930	259,940		11		11		259,951		13,556	13,556	6,768	01/31/2016.
912828 KT 6	UNITED STATES TREAS NTS 2.375% 03/.....		12/14/2012.	NOMURA SECURITIES/FIXED I....		319,347	300,000	303,220	302,720		(589)		(589)		302,131		17,216	17,216	8,593	03/31/2016.
0599999.	Total - Bonds - U.S. Government.....					1,022,438	989,584	996,510	992,218	0	(553)	0	(553)	0	991,666	0	30,772	30,772	28,290	XXX.....
Bonds - U.S. Special Revenue and Special Assessment																				
31296T 3G 7	FHLMC PC GOLD COMB 30 #A18899.....		12/15/2012.	PRINCIPAL RECEIPT.....		158,423	158,423	162,260	160,121		(1,697)		(1,697)		158,423			0	4,720	02/01/2034.
31393M NH 0	FHLMC REMIC SERIES 2582.....		07/15/2012.	PRINCIPAL RECEIPT.....		189,669	189,669	194,233	190,075		(405)		(405)		189,669			0	3,419	12/15/2031.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					348,093	348,093	356,493	350,196	0	(2,103)	0	(2,103)	0	348,092	0	0	0	8,139	XXX.....
8399997.	Total - Bonds - Part 4.....					1,370,531	1,337,677	1,353,003	1,342,414	0	(2,656)	0	(2,656)	0	1,339,758	0	30,772	30,772	36,429	XXX.....
8399999.	Total - Bonds.....					1,370,531	1,337,677	1,353,003	1,342,414	0	(2,656)	0	(2,656)	0	1,339,758	0	30,772	30,772	36,429	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,370,531	XXX.....	1,353,003	1,342,414	0	(2,656)	0	(2,656)	0	1,339,758	0	30,772	30,772	36,429	XXX.....

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.					

NONE

TRANSPORT INSURANCE COMPANY

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
Common Stocks - Investment Subsidiary									
000000	GoldStreet Insurance Company.....		10709.....	2ciB1.....	..NO.....		5,200,569	10,000,000	100.0
1699999	Total - Common Stocks - Investment Subsidiary.....					0	5,200,569	XXX	XXX
1899999	Total - Common Stocks.....					0	5,200,569	XXX	XXX
1999999	Total - Preferred and Common Stock.....					0	5,200,569	XXX	XXX

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.

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
Common Stocks					
	GoldStreet Insurance Company.....	Transport Insurance Company.....		10,000,000	100.0
0299999	Total - Common Stock.....		0	XXX	XXX
0399999	Total - Preferred and Common Stock.....		0	XXX	XXX

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	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest	
		4 F o r e i g n	3 C o d e					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		
U.S. Government Bonds - Issuer Obligations																					
	BNY Mellon Money Market Fund.....			10/21/2010	BNY Mellon Wealth Mgmt.....		183,003					183,003	183,003				0.010			49	
	Federated Treasury Opligation # 68.....			11/15/2006	SunTrust Bank.....		300,000					300,000	300,000				0.010			31	
	First Amer Treas Oblig Fd Instl.....			11/15/2006	US Bank.....		360,000					360,000	360,000								
	US Treasury Money Mkt.....			02/15/2008	Wilmington Trust.....		130,000					130,000	130,000				0.010			28	
0199999	U.S. Government Bonds - Issuer Obligations.....							973,003	0	0	0	0	973,003	973,003	0	0	XXX	XXX	XXX	0	107
0599999	Total - U.S. Government Bonds.....							973,003	0	0	0	0	973,003	973,003	0	0	XXX	XXX	XXX	0	107
Total Bonds																					
7799999	Subtotals - Issuer Obligations.....							973,003	0	0	0	0	973,003	973,003	0	0	XXX	XXX	XXX	0	107
8399999	Subtotals - Bonds.....							973,003	0	0	0	0	973,003	973,003	0	0	XXX	XXX	XXX	0	107
9199999	Total - Short-Term Investments.....							973,003	0	0	0	0	XXX	973,003	0	0	XXX	XXX	XXX	0	107

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Year-end (a)
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		

NONE

E20

Broker Name	Net Cash Deposits
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NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Book/ Adjusted Carrying Value at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (a)
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	18 Deferred	

NONE

E21

Broker Name	Net Cash Deposits
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NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value > 0	6 Contracts With Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		

NONE

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

TRANSPORT INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Citizens Bank..... Boston, Massachusetts.....					245,610	XXX
Citizens Bank..... Boston, Massachusetts.....					794,745	XXX
Wells Fargo..... San Francisco, California.....					82,391	XXX
0199999. Total - Open Depositories.....	.XXX	.XXX	0	0	1,122,745	XXX
0399999. Total Cash on Deposit.....	.XXX	.XXX	0	0	1,122,745	XXX
0599999. Total Cash.....	.XXX	.XXX	0	0	1,122,745	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	4,982,434	4. April.....	1,443,180	7. July.....	2,804,472	10. October.....	2,359,498
2. February.....	2,524,354	5. May.....	1,063,123	8. August.....	2,206,530	11. November.....	1,359,600
3. March.....	1,383,207	6. June.....	1,621,467	9. September.....	1,736,573	12. December.....	1,122,745

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1 States, Etc.	2 Type of Deposit	3 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			4 Book/Adjusted Carrying Value	5 Fair Value	6 Book/Adjusted Carrying Value	7 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ	B...	RSD FOR WC BY INS CODE 23-961			109,699	116,557
4. Arkansas.....AR	B...	RSD BY INS CODE, SECTIONS 23-63-206(1)(B) & (C)			104,987	110,718
5. California.....CA	B...	RSD FOR WC BY INS CODE, A1, SEC 11690-11719			1,306,773	1,351,075
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE	ST..	RSD BY INS CODE, SECTION 513(B)			130,000	130,000
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	RSD BY OCGA 33-3-8 THROUGH 33-3-10			114,418	133,440
12. Hawaii.....HI						
13. Idaho.....ID	B...	RSD FOR WC BY INS CODE, SECTION 41-317			35,459	35,577
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	B...	RSD BY GEN LAWS, CHAPTER 152, SEC 61 & 62			579,492	607,969
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO	B...	RSD BY INS CODE, CHAPTERS 374 TO 381			24,974	26,236
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	RSD 1978 ANNOTATED SEC 59-27-24 & 24.5			319,129	320,192
33. New York.....NY						
34. North Carolina.....NC	ST..	RSD BY GEN LAWS, CHAPTER 58-5-1			360,000	360,000
35. North Dakota.....ND						
36. Ohio.....OH	B...	RSD BY INS CODE, SECTIONS 3929.08 & 3929.10	3,115,191	3,244,507		
37. Oklahoma.....OK	B...	RSD BY INS CODE, SECTION 613			349,984	357,813
38. Oregon.....OR	B...	RSD BY INS CODE, SECTIONS 731.624 & 731.628			210,983	217,088
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	RSD BY INS CODE, SECTIONS 38-9-80 & 38-15-30			731,930	737,999
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX	B...	RSD BY INS CODE, ARTICLE 8.05			1,594,097	1,743,789
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	RSD BY INS CODE, TITLE 38.2, CHAPTER 10, A7			504,009	516,163
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	3,115,191	3,244,507	6,475,935	6,764,617

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

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