PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2010
of the Condition and Affairs of the

HARTFORD ACCIDENT AND INDEMNITY COMPANY

NAIC Group Code 0091 0091 (Current Period) (Prior Period) NAIC Company Code 22357 Employer's ID Number 06-0383030

Organized under the Laws of Connecticut State of Domicile or Port of Entry Connecticut Country of Domicile US

Incorporated/Organized August 12, 1913 Commenced Business August 12, 1913

Statutory Home Office One Hartford Plaza (Street and Number), Hartford, Connecticut 06155-0001 (City or Town, State and Zip Code)

Main Administrative Office One Hartford Plaza (Street and Number)
Hartford, Connecticut 06155-0001 (City or Town, State and Zip Code) (860) 547-5000 (Area Code) (Telephone Number)

Mail Address One Hartford Plaza (Street and Number or P.O. Box), Hartford, Connecticut 06155-0001 (City or Town, State and Zip Code)

Primary Location of Books and Records One Hartford Plaza (Street and Number)
Hartford, Connecticut 06155-0001 (City or Town, State and Zip Code) (860) 547-5000 (Area Code) (Telephone Number)

Internet Web Site Address www.thehartford.com

Statutory Statement Contact Randolph A. Dalton (Name) (860) 547-4497 (Area Code) (Telephone Number) (Extension)

statement.questions@thehartford.com (E-Mail Address) (860) 547-6343 (Fax Number)

OFFICERS

#André Antonio Napoli, Chief Executive Officer and President
Jonathan Ross Bennett, Executive Vice President
Alan James Kreczko, Executive Vice President and General Counsel
Gregory Gerard McGreevey, Executive Vice President and Chief Investment Officer
Andrew Jonathan Pinkes, Executive Vice President
Gary Joe Thompson, Executive Vice President
Eileen Goss Whelley, Executive Vice President
David Alan Carlson, Senior Vice President and Director of Taxes
#Michael Wayne Kooken, Senior Vice President and Chief Actuary
#Robert William Paiano, Senior Vice President and Treasurer
#Robert Harold Bateman, Vice President and Chief Financial Officer
#James Michael Yanosy, Vice President and Controller
#Terence David Shields, Corporate Secretary

DIRECTORS OR TRUSTEES

John Nicholas Giamalis
Gregory Gerard McGreevey
#André Antonio Napoli

State of CONNECTICUT
County of HARTFORD } SS

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.

André A. Napoli
Chief Executive Officer and President

James M. Yanosy
Vice President and Controller

Terence D. Shields
Corporate Secretary

Subscribed and sworn to before me this
18th day of February, 2011

Brenda M. Cunningham
Notary Public
My Commission Expires July 31, 2015

Brenda M. Cunningham NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	8,170,657,444	0	8,170,657,444	7,675,245,287
2. Stocks (Schedule D):				
2.1 Preferred stocks	175,662,305	0	175,662,305	184,898,005
2.2 Common stocks	1,050,679,627	0	1,050,679,627	1,048,104,275
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	150,892,752	0	150,892,752	340,467,313
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(4,045,208), Sch. E-Part 1), cash equivalents ($.....0, Sch. E-Part 2) and short-term investments ($.....356,232,675, Sch. DA)	352,187,467	0	352,187,467	395,991,223
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	16,120,929	0	16,120,929	0
8. Other invested assets (Schedule BA)	367,561,899	60,231,518	307,330,381	342,048,617
9. Receivables for securities	0	0	0	2,648,114
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	29,598,605
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,283,762,423	60,231,518	10,223,530,905	10,019,001,439
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	95,328,962	0	95,328,962	95,746,067
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in course of collection	179,858,008	0	179,858,008	180,906,618
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums	11,374,161	1,137,416	10,236,745	12,457,153
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	431,824,123	202,058,123	229,766,000	254,154,000
19. Guaranty funds receivable or on deposit	5,397,162	0	5,397,162	7,782,786
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	371,899	0	371,899	288,196
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,007,916,738	263,427,057	10,744,489,681	10,570,336,259
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTALS (Lines 26 and 27)	11,007,916,738	263,427,057	10,744,489,681	10,570,336,259
DETAILS OF WRITE-INS				
1101. Derivative instruments	0	0	0	29,598,605
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	29,598,605
2501. Surcharges/assessments receivable	371,899	0	371,899	288,196
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	371,899	0	371,899	288,196

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	4,547,940,568	4,582,851,692
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	183,146,113	185,834,600
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	944,063,657	934,910,574
4.	Commissions payable, contingent commissions and other similar charges	35,638,852	39,486,083
5.	Other expenses (excluding taxes, licenses and fees)	58,882,866	68,853,234
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	47,059,049	49,990,202
7.1	Current federal and foreign income taxes (including $.....(64,832,847) on realized capital gains (losses))	52,037,621	1,704,133
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $.....219,024,133 and including warranty reserves of $.....0)	1,563,531,537	1,568,595,812
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	7,279,410	7,420,468
12.	Ceded reinsurance premiums payable (net of ceding commissions)	0	0
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19)	0	0
14.	Amounts withheld or retained by company for account of others	0	0
15.	Remittances and items not allocated	1,389,771	2,219,193
16.	Provision for reinsurance (Schedule F, Part 7)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	923,805	1,592,951
20.	Derivatives	93,582,182	0
21.	Payable for securities	19,391,298	95,366,806
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	6,666,494	93,477,661
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	7,561,533,222	7,632,303,409
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	7,561,533,222	7,632,303,409
29.	Aggregate write-ins for special surplus funds	16,192,000	24,421,000
30.	Common capital stock	40,000,000	40,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	582,242,572	582,242,572
35.	Unassigned funds (surplus)	2,544,521,887	2,291,369,277
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	3,182,956,459	2,938,032,850
38.	TOTALS (Page 2, Line 28, Col. 3)	10,744,489,681	10,570,336,259

DETAILS OF WRITE-INS

2501.	Deferred gain on intercompany bond transfer	5,370,680	5,780,606
2502.	Miscellaneous liabilities	1,295,814	0
2503.	Derivative instruments	0	87,697,056
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	6,666,494	93,477,661
2901.	Additional admitted deferred tax asset	16,192,000	24,421,000
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	16,192,000	24,421,000
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	UNDERWRITING INCOME	1 Current Year	2 Prior Year
1.	Premiums earned (Part 1, Line 35, Column 4)	3,169,840,234	3,240,781,329
	DEDUCTIONS		
2.	Losses incurred (Part 2, Line 35, Column 7)	1,736,040,019	1,665,462,192
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	398,511,809	422,290,068
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	933,128,519	940,883,062
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	3,067,680,347	3,028,635,322
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	102,159,886	212,146,007
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	534,763,697	399,667,162
10.	Net realized capital gains (losses) less capital gains tax of $.....(64,832,847) (Exhibit of Capital Gains (Losses))	75,240,718	(293,785,135)
11.	Net investment gain (loss) (Lines 9 + 10)	610,004,415	105,882,027
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....0)	0	0
13.	Finance and service charges not included in premiums	2,897,019	2,360,051
14.	Aggregate write-ins for miscellaneous income	1,331,474	2,079,949
15.	Total other income (Lines 12 through 14)	4,228,493	4,440,000
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	716,392,795	322,468,034
17.	Dividends to policyholders	5,414,223	(1,184,244)
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	710,978,572	323,652,277
19.	Federal and foreign income taxes incurred	111,743,134	141,301,509
20.	Net income (Line 18 minus Line 19) (to Line 22)	599,235,438	182,350,769
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	2,938,032,850	2,835,833,673
22.	Net income (from Line 20)	599,235,438	182,350,769
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....15,443,873	3,384,758	202,899,858
25.	Change in net unrealized foreign exchange capital gain (loss)	(4,677,588)	3,167,847
26.	Change in net deferred income tax	(148,860,787)	(1,546,039)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28 Column 3)	95,262,958	95,143,407
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29.	Change in surplus notes	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0
31.	Cumulative effect of changes in accounting principles	0	(5,514,849)
32.	Capital changes:		
	32.1 Paid in	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0
	32.3 Transferred to surplus	0	0
33.	Surplus adjustments:		
	33.1 Paid in	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0
	33.3. Transferred from capital	0	0
34.	Net remittances from or (to) Home Office	0	0
35.	Dividends to stockholders	(289,000,000)	(400,000,000)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37.	Aggregate write-ins for gains and losses in surplus	(10,421,168)	25,698,185
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	244,923,610	102,199,177
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	3,182,956,459	2,938,032,850

DETAILS OF WRITE-INS

0501.		0	0
0502.		0	0
0503.		0	0
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0
0599.	Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0
1401.	Miscellaneous	1,331,474	2,079,949
1402.		0	0
1403.		0	0
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0
1499.	Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	1,331,474	2,079,949
3701.	Additional admitted deferred tax asset	(8,229,000)	24,421,000
3702.	Write-off of intercompany balances	(2,192,168)	258,844
3703.	Valuation adjustment for securities	0	1,018,341
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(10,421,168)	25,698,185

CASH FLOW

		1 Current Year	2 Prior Year
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	3,168,291,686	3,213,381,035
2.	Net investment income	561,264,774	429,624,186
3.	Miscellaneous income	4,228,493	4,440,000
4.	Total (Lines 1 through 3)	3,733,784,953	3,647,445,220
5.	Benefit and loss related payments	1,773,639,630	1,712,881,956
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,337,829,389	1,326,361,571
8.	Dividends paid to policyholders	5,555,281	20,597,430
9.	Federal and foreign income taxes paid (recovered) net of $.....(64,832,847) tax on capital gains (losses)	(3,423,201)	134,946,519
10.	Total (Lines 5 through 9)	3,113,601,100	3,194,787,477
11.	Net cash from operations (Line 4 minus Line 10)	620,183,853	452,657,743
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,713,837,949	4,459,043,899
	12.2 Stocks	2,828,245	96,473,543
	12.3 Mortgage loans	175,388,095	8,947,999
	12.4 Real estate	0	0
	12.5 Other invested assets	95,094,329	106,865,606
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	6,267,029
	12.7 Miscellaneous proceeds	94,373,294	110,643,239
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,081,521,912	4,788,241,314
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,211,711,800	4,577,869,816
	13.2 Stocks	30,125,390	56,386,581
	13.3 Mortgage loans	835,344	562,500
	13.4 Real estate	0	0
	13.5 Other invested assets	116,215,328	40,254,501
	13.6 Miscellaneous applications	75,975,507	52,772,951
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,434,863,369	4,727,846,349
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)	(353,341,457)	60,394,965
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
	16.5 Dividends to stockholders	289,000,000	400,000,000
	16.6 Other cash provided (applied)	(21,646,153)	(421,966,445)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(310,646,153)	(821,966,445)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(43,803,756)	(308,913,736)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	395,991,223	704,904,959
	19.2 End of year (Line 18 plus Line 19.1)	352,187,467	395,991,223

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001	Derivatives-asset	(9,374,563)	(97,857,662)
20.0002	Receivable from parent, subsidiaries and affiliates: non-cash settling of intercompany receivables	(2,192,168)	258,845
20.0003	Derivatives-liability	25,364,328	0
20.0004	Payable for securities: non-cash transactions	0	95,957

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums December 31 Prior Year- per Col. 3, Last Year's Part 1	3 Unearned Premiums December 31 Current Year- per Col. 5, Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	7,557,342	3,916,237	3,817,867	7,655,712
2.	Allied lines	5,660,701	3,745,989	3,491,915	5,914,775
3.	Farmowners multiple peril	32,758	34,811	17,284	50,285
4.	Homeowners multiple peril	347,898,061	189,514,145	189,672,453	347,739,753
5.	Commercial multiple peril	541,773,657	280,245,397	273,443,035	548,576,019
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	8,869,575	1,804,717	1,871,264	8,803,028
9.	Inland marine	61,833,994	26,702,351	24,519,238	64,017,107
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	25,319	20,244	19,904	25,659
11.2	Medical professional liability - claims-made	0	0	0	0
12.	Earthquake	8,024,108	4,197,514	4,082,102	8,139,520
13.	Group accident and health	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0
15.	Other accident and health	0	0	0	0
16.	Workers' compensation	817,601,592	349,534,241	384,757,849	782,377,984
17.1	Other liability - occurrence	115,903,902	60,531,246	60,304,233	116,130,915
17.2	Other liability - claims-made	104,088,726	70,869,787	67,606,143	107,352,370
17.3	Excess workers' compensation	1,128,808	339,276	444,830	1,023,254
18.1	Products liability - occurrence	21,769,091	10,966,633	11,356,198	21,379,526
18.2	Products liability - claims-made	83,702	180,757	35,116	229,343
19.1, 19.2	Private passenger auto liability	576,044,573	271,228,593	265,013,733	582,259,433
19.3, 19.4	Commercial auto liability	132,317,259	66,726,336	63,719,343	135,324,252
21.	Auto physical damage	342,730,352	171,401,779	157,203,477	356,928,654
22.	Aircraft (all perils)	578,754	0	0	578,754
23.	Fidelity	15,818,796	9,484,031	9,390,721	15,912,106
24.	Surety	54,683,183	31,413,165	29,727,822	56,368,526
26.	Burglary and theft	2,558,173	1,416,721	1,341,449	2,633,445
27.	Boiler and machinery	43,409	167,739	38,110	173,038
28.	Credit	0	0	0	0
29.	International	159,654	307	68	159,893
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	(128,686)	312,518	283,220	(99,388)
32.	Reinsurance - nonproportional assumed liability	177,033	0	0	177,033
33.	Reinsurance - nonproportional assumed financial lines	9,239	0	0	9,239
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	3,167,243,075	1,554,754,534	1,552,157,374	3,169,840,235

DETAILS OF WRITE-INS

3401.		0	0	0	0
3402.		0	0	0	0
3403.		0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	3,817,927	(60)	0	0	3,817,867
2.	Allied lines	3,491,928	(13)	0	0	3,491,915
3.	Farmowners multiple peril	17,284	0	0	0	17,284
4.	Homeowners multiple peril	189,672,453	0	0	0	189,672,453
5.	Commercial multiple peril	273,441,420	1,615	0	0	273,443,035
6.	Mortgage guaranty	0	0	0	0	0
8.	Ocean marine	1,787,442	83,822	0	0	1,871,264
9.	Inland marine	22,745,390	1,773,848	0	0	24,519,238
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	19,904	0	0	0	19,904
11.2	Medical professional liability - claims-made	0	0	0	0	0
12.	Earthquake	4,082,102	0	0	0	4,082,102
13.	Group accident and health	0	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0
16.	Workers' compensation	395,507,220	37,348	0	(10,786,719)	384,757,849
17.1	Other liability - occurrence	59,518,279	167,789	0	618,165	60,304,233
17.2	Other liability - claims-made	67,567,121	39,022	0	0	67,606,143
17.3	Excess workers' compensation	444,830	0	0	0	444,830
18.1	Products liability - occurrence	11,314,146	42,052	0	0	11,356,198
18.2	Products liability - claims-made	12,838	22,278	0	0	35,116
19.1, 19.2	Private passenger auto liability	265,013,733	0	0	0	265,013,733
19.3, 19.4	Commercial auto liability	64,890,484	34,466	0	(1,205,607)	63,719,343
21.	Auto physical damage	157,197,273	6,204	0	0	157,203,477
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	6,832,146	2,558,575	0	0	9,390,721
24.	Surety	17,592,321	12,135,501	0	0	29,727,822
26.	Burglary and theft	1,244,506	96,943	0	0	1,341,449
27.	Boiler and machinery	38,039	71	0	0	38,110
28.	Credit	0	0	0	0	0
29.	International	68	0	0	0	68
30.	Warranty	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	283,220	0	0	0	283,220
32.	Reinsurance - nonproportional assumed liability	0	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	0	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	1,546,532,074	16,999,461	0	(11,374,161)	1,552,157,374
36.	Accrued retrospective premiums based on experience					11,374,161
37.	Earned but unbilled premiums					0
38.	Balance (sum of Lines 35 through 37)					1,563,531,535

DETAILS OF WRITE-INS

3401.		0	0	0	0	0
3402.		0	0	0	0	0
3403.		0	0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0	0	0	0

(a) State here basis of computation used in each case: Semi-monthly pro rata except Marine Risks not terminated: 100%

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5)
1. Fire	0	7,557,342	0	0	0	7,557,342
2. Allied lines	330	5,660,701	0	330	0	5,660,701
3. Farmowners multiple peril	0	32,758	0	0	0	32,758
4. Homeowners multiple peril	21,251,867	347,898,061	0	21,251,867	0	347,898,061
5. Commercial multiple peril	21,703,676	541,773,657	0	21,703,676	0	541,773,657
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	80,786	8,869,575	0	80,786	0	8,869,575
9. Inland marine	429,567	61,833,994	0	429,567	0	61,833,994
10. Financial guaranty	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	25,319	0	0	0	25,319
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	64,528	8,024,108	0	64,528	0	8,024,108
13. Group accident and health	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0
15. Other accident and health	0	0	0	0	0	0
16. Workers' compensation	277,520,040	817,601,592	0	277,520,040	0	817,601,592
17.1 Other liability - occurrence	4,408,584	115,903,902	0	4,408,584	0	115,903,902
17.2 Other liability - claims-made	38,065,991	104,088,726	0	38,065,991	0	104,088,726
17.3 Excess workers' compensation	0	1,128,808	0	0	0	1,128,808
18.1 Products liability - occurrence	945,844	21,769,091	0	945,844	0	21,769,091
18.2 Products liability - claims-made	0	83,702	0	0	0	83,702
19.1, 19.2 Private passenger auto liability	42,606,237	576,044,573	0	42,606,237	0	576,044,573
19.3, 19.4 Commercial auto liability	3,562,241	132,317,259	0	3,562,241	0	132,317,259
21. Auto physical damage	24,987,802	342,730,352	0	24,987,802	0	342,730,352
22. Aircraft (all perils)	0	578,754	0	0	0	578,754
23. Fidelity	0	15,818,796	0	0	0	15,818,796
24. Surety	13,057,943	54,683,183	0	13,057,943	0	54,683,183
26. Burglary and theft	0	2,558,173	0	0	0	2,558,173
27. Boiler and machinery	565	43,409	0	565	0	43,409
28. Credit	0	0	0	0	0	0
29. International	0	159,654	0	0	0	159,654
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	(128,686)	0	0	0	(128,686)
32. Reinsurance - nonproportional assumed liability	XXX	177,033	0	0	0	177,033
33. Reinsurance - nonproportional assumed financial lines	XXX	9,239	0	0	0	9,239
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	448,686,001	3,167,243,075	0	448,686,001	0	3,167,243,075

DETAILS OF WRITE-INS

3401.	0	0	0	0	0	0
3402.	0	0	0	0	0	0
3403.	0	0	0	0	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [X]

If yes: 1. The amount of such installment premiums $.....0.

2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis $.....0.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 - 3)	5 Net Losses Unpaid Current Year (Part 2A, Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	(161)	5,587,281	(161)	5,587,281	8,125,850	11,608,336	2,104,795	27.5
2.	Allied lines	(107)	5,506,029	(107)	5,506,029	794,243	1,972,415	4,327,857	73.2
3.	Farmowners multiple peril	0	(5,164)	0	(5,164)	10,466	92,041	(86,739)	(172.5)
4.	Homeowners multiple peril	13,458,974	247,993,072	13,458,974	247,993,072	115,549,292	88,567,631	274,974,733	79.1
5.	Commercial multiple peril	11,993,146	289,525,211	11,993,146	289,525,211	613,205,509	624,832,682	277,898,038	50.7
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	27,575	2,638,725	27,575	2,638,725	2,576,199	2,055,546	3,159,378	35.9
9.	Inland marine	142,743	29,375,735	142,743	29,375,735	15,350,569	14,498,543	30,227,761	47.2
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	56,921	0	56,921	3,607,132	3,578,604	85,449	333.0
11.2	Medical professional liability - claims-made	0	0	0	0	11,959	11,959	0	0.0
12.	Earthquake	0	3,461	0	3,461	(51,096)	2,958	(50,593)	(0.6)
13.	Group accident and health	0	0	0	0	0	0	0	0.0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.	Other accident and health	0	0	0	0	0	0	0	0.0
16.	Workers' compensation	71,588,655	373,624,207	71,588,655	373,624,207	1,987,760,309	1,907,050,980	454,333,536	58.1
17.1	Other liability - occurrence	24,775,509	66,029,209	24,775,509	66,029,209	528,704,971	592,902,103	1,832,077	1.6
17.2	Other liability - claims-made	425,000	43,467,507	425,000	43,467,507	185,789,128	217,554,560	11,702,075	10.9
17.3	Excess workers' compensation	1,047	2,723,442	1,047	2,723,442	35,902,386	48,388,526	(9,762,698)	(954.1)
18.1	Products liability - occurrence	4,290,334	9,904,798	4,290,334	9,904,798	99,084,363	104,277,624	4,711,537	22.0
18.2	Products liability - claims-made	0	1,261	0	1,261	220,902	198,209	23,954	10.4
19.1, 19.2	Private passenger auto liability	24,437,083	379,761,433	24,437,083	379,761,433	481,225,574	476,609,220	384,377,787	66.0
19.3, 19.4	Commercial auto liability	1,837,978	73,119,520	1,837,978	73,119,520	172,062,610	183,753,927	61,428,203	45.4
21.	Auto physical damage	13,645,634	211,950,017	13,645,634	211,950,017	6,530,656	6,660,682	211,819,991	59.3
22.	Aircraft (all perils)	0	(151,193)	0	(151,193)	(1,108,281)	(1,981,078)	721,604	124.7
23.	Fidelity	(9,730)	5,657,800	(9,730)	5,657,800	11,267,902	10,627,635	6,298,067	39.6
24.	Surety	(81,951)	9,050,602	(81,951)	9,050,602	60,746,903	55,857,983	13,939,522	24.7
26.	Burglary and theft	0	268,406	0	268,406	1,726,361	1,291,193	703,574	26.7
27.	Boiler and machinery	0	(939,458)	0	(939,458)	(148,324)	74,954	(1,162,736)	(672.0)
28.	Credit	0	0	0	0	0	0	0	0.0
29.	International	0	815,878	0	815,878	14,465,379	17,047,814	(1,766,557)	(1,104.8)
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	218,903	0	218,903	6,675,987	7,362,677	(467,787)	470.7
32.	Reinsurance - nonproportional assumed liability	XXX	14,875,717	0	14,875,717	194,697,278	205,684,711	3,888,284	2,196.4
33.	Reinsurance - nonproportional assumed financial lines	XXX	(108,176)	0	(108,176)	3,156,339	2,269,256	778,907	8,430.6
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0.0
35.	TOTALS	166,531,729	1,770,951,144	166,531,729	1,770,951,144	4,547,940,566	4,582,851,691	1,736,040,019	54.8
	DETAILS OF WRITE-INS								
3401.		0	0	0	0	0	0	0	0.0
3402.		0	0	0	0	0	0	0	0.0
3403.		0	0	0	0	0	0	0	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	XXX
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1 Direct	2 Reinsurance Assumed	3 Deduct Reinsurance Recoverable from Authorized and Unauthorized Companies	4 Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3)	5 Direct	6 Reinsurance Assumed	7 Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	216	4,796,100	216	4,796,100	297	3,329,750	297	8,125,850	1,087,095
2.	Allied lines	0	904,912	0	904,912	0	(110,669)	0	794,243	261,499
3.	Farmowners multiple peril	0	86,842	0	86,842	0	(76,376)	0	10,466	2,284
4.	Homeowners multiple peril	3,015,657	56,123,511	3,015,657	56,123,511	3,754,166	59,425,781	3,754,166	115,549,292	21,720,965
5.	Commercial multiple peril	10,675,658	213,914,224	10,675,658	213,914,224	17,776,180	399,291,285	17,776,180	613,205,509	233,167,699
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	0	1,785,330	0	1,785,330	0	790,869	0	2,576,199	258,186
9.	Inland marine	0	9,797,994	0	9,797,994	0	5,552,575	0	15,350,569	3,422,153
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	118,933	457,558	118,933	457,558	0	3,149,574	0	3,607,132	1,161,056
11.2	Medical professional liability - claims-made	0	11,959	0	11,959	0	0	0	11,959	3,312
12.	Earthquake	0	1,876	0	1,876	0	(52,972)	0	(51,096)	1,390
13.	Group accident and health	0	0	0	0	0	0	0	(a) 0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0	0	0	(a) 0	0
16.	Workers' compensation	226,043,364	932,520,664	226,043,364	932,520,664	277,974,850	1,055,239,645	277,974,850	1,987,760,309	250,828,249
17.1	Other liability - occurrence	15,381,775	194,539,024	15,381,775	194,539,024	34,147,214	334,165,947	34,147,214	528,704,971	175,431,548
17.2	Other liability - claims-made	51,248	26,300,016	51,248	26,300,016	16,904,132	159,489,112	16,904,132	185,789,128	72,829,204
17.3	Excess workers' compensation	4,093,401	12,865,793	4,093,401	12,865,793	1,229,084	23,036,593	1,229,084	35,902,386	3,660,137
18.1	Products liability - occurrence	27,396,000	32,364,512	27,396,000	32,364,512	57,569,998	66,719,851	57,569,998	99,084,363	58,163,271
18.2	Products liability - claims-made	0	68,234	0	68,234	0	152,668	0	220,902	125,835
19.1, 19.2	Private passenger auto liability	18,668,800	248,490,867	18,668,800	248,490,867	17,751,498	232,734,707	17,751,498	481,225,574	64,091,789
19.3, 19.4	Commercial auto liability	1,752,875	79,746,355	1,752,875	79,746,355	2,196,026	92,316,255	2,196,026	172,062,610	22,200,376
21.	Auto physical damage	1,056,448	11,829,709	1,056,448	11,829,709	(521,746)	(5,299,053)	(521,746)	6,530,656	4,954,878
22.	Aircraft (all perils)	0	(873,566)	0	(873,566)	666,251	(234,715)	666,251	(1,108,281)	557,866
23.	Fidelity	7,647	1,492,002	7,647	1,492,002	273,824	9,775,900	273,824	11,267,902	2,879,498
24.	Surety	(165,728)	18,787,458	(165,728)	18,787,458	4,917,815	41,959,445	4,917,815	60,746,903	16,184,679
26.	Burglary and theft	0	45,284	0	45,284	22	1,681,077	22	1,726,361	544,769
27.	Boiler and machinery	0	(1,963)	0	(1,963)	0	(146,361)	0	(148,324)	29,180
28.	Credit	0	0	0	0	0	0	0	0	0
29.	International	0	2,456,859	0	2,456,859	0	12,008,520	0	14,465,379	253,561
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	(76,975)	0	(76,975)	XXX	6,752,962	0	6,675,987	186,521
32.	Reinsurance - nonproportional assumed liability	XXX	52,909,978	0	52,909,978	XXX	141,787,300	0	194,697,278	10,006,096
33.	Reinsurance - nonproportional assumed financial lines	XXX	1,861,557	0	1,861,557	XXX	1,294,782	0	3,156,339	50,560
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0
35.	TOTALS	308,096,294	1,903,206,114	308,096,294	1,903,206,114	434,639,611	2,644,734,452	434,639,611	4,547,940,566	944,063,656
	DETAILS OF WRITE-INS									
3401.		0	0	0	0	0	0	0	0	0
3402.		0	0	0	0	0	0	0	0	0
3403.		0	0	0	0	0	0	0	0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0	0	0	0	0	0	0	0

(a) Including $.....0 for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct	66,164,677	0	0	66,164,677
1.2 Reinsurance assumed	209,884,181	0	0	209,884,181
1.3 Reinsurance ceded	66,164,677	0	0	66,164,677
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	209,884,181	0	0	209,884,181
2. Commission and brokerage:				
2.1 Direct, excluding contingent	0	47,484,911	0	47,484,911
2.2 Reinsurance assumed, excluding contingent	0	300,034,794	0	300,034,794
2.3 Reinsurance ceded, excluding contingent	0	47,484,911	0	47,484,911
2.4 Contingent - direct	0	(8,316)	0	(8,316)
2.5 Contingent - reinsurance assumed	0	(3,046)	0	(3,046)
2.6 Contingent - reinsurance ceded	0	(8,316)	0	(8,316)
2.7 Policy and membership fees	0	0	0	0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)	0	300,031,748	0	300,031,748
3. Allowances to manager and agents	50,358	37,334,698	0	37,385,056
4. Advertising	475,863	24,918,474	433	25,394,770
5. Boards, bureaus and associations	827,468	10,905,869	3,232	11,736,569
6. Surveys and underwriting reports	663,991	10,810,891	41	11,474,923
7. Audit of assureds' records	0	20,860	0	20,860
8. Salary and related items:				
8.1 Salaries	91,089,211	235,679,456	7,211,822	333,980,489
8.2 Payroll taxes	11,276,192	18,212,592	191,002	29,679,786
9. Employee relations and welfare	27,006,148	48,303,534	554,969	75,864,651
10. Insurance	330,810	398,241	(1,274)	727,777
11. Directors' fees	0	(21)	(33)	(54)
12. Travel and travel items	4,524,123	7,109,418	36,372	11,669,913
13. Rent and rent items	8,470,800	21,727,230	188,435	30,386,465
14. Equipment	937,789	1,604,586	10,248	2,552,623
15. Cost or depreciation of EDP equipment and software	14,704,147	(15,322,369)	525,712	(92,510)
16. Printing and stationery	612,584	14,077,611	9,858	14,700,053
17. Postage, telephone and telegraph, exchange and express	5,900,269	30,208,548	158,975	36,267,792
18. Legal and auditing	3,906,401	5,458,158	30,649	9,395,208
19. Totals (Lines 3 to 18)	170,776,154	451,447,776	8,920,441	631,144,371
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $.....1,593,247	0	87,796,810	0	87,796,810
20.2 Insurance department licenses and fees	0	3,444,383	0	3,444,383
20.3 Gross guaranty association assessments	0	7,981,490	0	7,981,490
20.4 All other (excluding federal and foreign income and real estate)	0	1,655,269	0	1,655,269
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	100,877,952	0	100,877,952
21. Real estate expenses	0	0	0	0
22. Real estate taxes	0	0	0	0
23. Reimbursements by uninsured plans	0	0	0	0
24. Aggregate write-ins for miscellaneous expenses	17,851,475	80,771,045	845,666	99,468,186
25. Total expenses incurred	398,511,810	933,128,521	9,766,107	(a) 1,341,406,438
26. Less unpaid expenses - current year	944,063,658	131,976,950	3,834,758	1,079,875,366
27. Add unpaid expenses - prior year	934,910,574	147,402,795	2,855,743	1,085,169,112
28. Amounts receivable relating to uninsured plans, prior year	0	0	0	0
29. Amounts receivable relating to uninsured plans, current year	0	0	0	0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	389,358,726	948,554,366	8,787,092	1,346,700,184

DETAILS OF WRITE-INS

2401. Miscellaneous	17,848,942	80,735,921	845,360	99,430,223
2402. Donations	2,533	35,124	306	37,963
2403.	0	0	0	0
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above)	17,851,475	80,771,045	845,666	99,468,186

(a) Includes management fees of $.....8,019,887 to affiliates and $.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. government bonds	(a) 6,370,455	12,593,905
1.1	Bonds exempt from U.S. tax	(a) 102,602,613	103,882,018
1.2	Other bonds (unaffiliated)	(a) 270,422,532	272,380,727
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 9,124,325	9,159,326
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	62,884	62,884
2.21	Common stocks of affiliates	96,688,496	96,688,496
3.	Mortgage loans	(c) 14,024,853	13,101,336
4.	Real estate	(d) 0	0
5.	Contract loans	0	0
6.	Cash, cash equivalents and short-term investments	(e) 559,992	561,856
7.	Derivative instruments	(f) 2,714,967	(1,256,225)
8.	Other invested assets	38,127,247	38,127,247
9.	Aggregate write-ins for investment income	(760,042)	(771,757)
10.	Total gross investment income	539,938,322	544,529,813
11.	Investment expenses		(g) 9,766,116
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		9,766,116
17.	Net investment income (Line 10 minus Line 16)		534,763,697
	DETAILS OF WRITE-INS		
0901.	Miscellaneous interest	(760,042)	(771,757)
0902.		0	0
0903.		0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above)	(760,042)	(771,757)
1501.			0
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)		0

(a) Includes $.....13,385,492 accrual of discount less $.....43,537,800 amortization of premium and less $.....11,750,510 paid for accrued interest on purchases.
(b) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....38,754 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....0 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....5,647 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....0 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to Segregated and Separate Accounts.
(h) Includes $.....0 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....0 depreciation on real estate and $.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. government bonds	346,829	0	346,829	0	0
1.1	Bonds exempt from U.S. tax	1,126,207	0	1,126,207	2,255,110	0
1.2	Other bonds (unaffiliated)	20,140,805	(36,239,081)	(16,098,276)	15,140,919	(5,221,439)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	(1,880,265)	(955,447)	(2,835,712)	11,716,110	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(128,322)	0	(128,322)	(257,853)	58
2.21	Common stocks of affiliates	(1,000)	0	(1,000)	(1,310,037)	0
3.	Mortgage loans	(23,968,945)	0	(23,968,945)	8,908,380	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	69,303,015	0	69,303,015	(35,777,682)	1,171,115
8.	Other invested assets	104,509	(16,025,168)	(15,920,659)	17,743,758	(627,321)
9.	Aggregate write-ins for capital gains (losses)	(1,415,266)	0	(1,415,266)	409,926	0
10.	Total capital gains (losses)	63,627,567	(53,219,696)	10,407,871	18,828,631	(4,677,588)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous	(1,415,266)	0	(1,415,266)	0	0
0902.	Deferred gain on intercompany bond transfer	0	0	0	409,926	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above)	(1,415,266)	0	(1,415,266)	409,926	0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	0	0	0
7. Derivatives	0	0	0
8. Other invested assets (Schedule BA)	60,231,518	7,102,104	(53,129,413)
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	60,231,518	7,102,104	(53,129,413)
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums	1,137,416	1,384,127	246,711
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	202,058,123	341,974,783	139,916,660
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	0	0	0
25. Aggregate write-ins for other than invested assets	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	263,427,057	350,461,014	87,033,958
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. TOTALS (Lines 26 and 27)	263,427,057	350,461,014	87,033,958

DETAILS OF WRITE-INS

1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0
2501.	0	0	0
2502.	0	0	0
2503.	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The accompanying statutory-basis financial statements of Hartford Accident and Indemnity Company (the "Company" or "Hartford A&I") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Connecticut. There are no material differences between the accounting practices and procedures by the Department and NAIC SAP. During 2010 and 2009, the Company did not have any permitted practices.

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

The preparation of financial statements in conformity with the National Association of Insurance Commissioners ("NAIC") Annual Statement Instructions and the NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned principally on a pro-rata basis over the lives of the policies and include accruals for ultimate premium revenue anticipated under auditable and retrospectively rated policies. Unearned premium reserves are established to cover the unexpired portion of the premiums written. Such reserves are computed by pro rata methods for direct business.

Expenses incurred in connection with acquiring insurance business, including such acquisition costs as commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

1. Short-term investments include all investments whose maturities, at the time of acquisition, are one year or less and are stated at amortized cost.

2. Other than loan-backed and structured securities, investments in unaffiliated bonds rated in NAIC classes 1 and 2 are carried at amortized cost, and. unaffiliated bonds rated in NAIC classes 3-6 are carried at the lower of amortized cost or fair value.

3. Unaffiliated common stocks are carried at fair value.

4. Unaffiliated preferred stocks are carried at cost, lower of cost or amortized cost, or fair value depending on the assigned credit rating and whether the preferred stock is redeemable or non-redeemable.

5. Mortgage loans on real estate are carried at the outstanding principal balance, less any allowances for credit losses.

6. Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles ("SSAP") No. 43-Revised (Loan-backed and Structured Securities). Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.

7. Investments in subsidiaries, controlled and affiliated ("SCA") companies are based on the net worth of the subsidiary in accordance with SSAP No. 97 (Investment in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88). The change in the carrying value is recorded as a change in net unrealized capital gains (losses), a component of unassigned surplus.

8. The Company carries its interests in unaffiliated joint ventures, partnerships and limited liability companies based on the underlying audited equity of the investee, based upon United States generally accepted accounting principles ("GAAP").

9. The Company may at any time use derivative instruments, including swaps, caps, floors, options, futures and forwards. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), replication, income generation, or held for other investment and/or risk management activities, which primarily involve managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86 (Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions). The Company's derivative transactions are permitted uses of derivatives under the derivative use plans required by the State of Connecticut, State of Illinois, and State of New York insurance departments.

   Derivatives used in hedging relationships are accounted for in a manner consistent with the item hedged. Typically, cost paid or consideration received at inception of a contract is reported on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals are recorded in a manner consistent with the hedged item. Upon termination of the derivative, any gain or loss is adjusted into the basis of the hedged item.

   Derivatives used in replication relationships are accounted for in a manner consistent with the cash instrument and the replicated asset. Typically, cost paid or consideration received at inception of the contract is recorded on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination of the derivative, any gain or loss is recognized as a derivative capital gain or loss.

   Derivatives used in income generation relationships are accounted for in a manner consistent with the associated covered asset. Typically, consideration received at inception of the contract is recorded on the balance sheet as a derivative liability. Upon termination, any remaining derivative liability, along with any disposition payments are recorded to derivative capital gain or loss.

   Derivatives held for other investment and/or risk management activities receive fair value accounting. The derivatives are carried on the balance sheet at fair value and the changes in fair value are recorded in derivative unrealized gains and losses. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income.

10. The Company did not consider anticipated investment income as a factor in the premium reserve deficiency calculation.

11. The Hartford Financial Services Group, Inc. ("The Hartford") establishes property and casualty reserves to provide for the estimated costs of paying claims under insurance policies written by The Hartford. These reserves include estimates for both claims that have been reported and those that have been incurred but not reported to The Hartford and include estimates of all losses and loss adjustment expenses associated with processing and settling these claims. These reserve estimates are based on known facts and interpretations of circumstances, and consideration of various internal factors including The Hartford's experience with similar cases, historical trends involving claim payment patterns, loss payments, pending levels of unpaid claims, loss control programs and product mix. In addition the reserve estimates are influenced by consideration of various external factors including court decisions, economic conditions and public attitudes. The effects of inflation are implicitly considered in the reserving process.

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

Estimating the ultimate cost of future losses and loss adjustment expenses is an uncertain and complex process. This estimation process is based significantly on the assumption that past developments are an appropriate predictor of future events and involves a variety of actuarial techniques that analyze experience, trends and other relevant factors. The uncertainties involved with the reserving process have become increasingly difficult due to a number of complex factors including social and economic trends and changes in the concepts of legal liability and damage awards. Accordingly, final claim settlements may vary from the present estimates, particularly when those payments may not occur until well into the future.

The establishment of appropriate reserves, including reserves for catastrophes and asbestos and environmental claims, is inherently uncertain. The Hartford regularly updates its reserve estimates as new information becomes available and events unfold that may have an impact on unsettled claims. Changes in prior year reserve estimates, which may be material, are reflected in the results of operations in the period such changes are determined to be necessary.

The reserves recorded for The Hartford property and casualty businesses represent The Hartford's best estimate of its ultimate liability for claims and claim adjustment expenses related to losses covered by policies written by The Hartford. Because of the significant uncertainties surrounding environmental and particularly asbestos exposures, it is possible that management's estimate of the ultimate liabilities for these claims may change and that the required adjustment to recorded reserves could exceed the currently recorded reserves by an amount that could be material to The Hartford's results of operations, financial condition and liquidity.

Asbestos/Environmental Reserves – Significant uncertainty limits the ability of insurers and reinsurers to estimate the ultimate reserves necessary for unpaid losses and expenses related to environmental and particularly asbestos claims. The degree of variability of reserve estimates for these exposures is significantly greater than for other more traditional exposures.

In the case of the reserves for asbestos exposures, factors contributing to the high degree of uncertainty include inadequate loss development patterns, plaintiffs' expanding theories of liability, the risks inherent in major litigation, and inconsistent emerging legal doctrines. Furthermore, over time, insurers, including The Hartford, have experienced significant changes in the rate at which asbestos claims are brought, the claims experience of particular insureds, and the value of claims, making predictions of future exposure from past experience uncertain. Plaintiffs and insureds have also sought to use bankruptcy proceedings, including "pre-packaged" bankruptcies, to accelerate and increase loss payments by insurers. In addition, some policyholders have asserted new classes of claims for coverages to which an aggregate limit of liability may not apply. Further uncertainties include insolvencies of other carriers and unanticipated developments pertaining to The Hartford's ability to recover reinsurance for asbestos and environmental claims. Management believes these issues are not likely to be resolved in the near future.

In the case of the reserves for environmental exposures, factors contributing to the high degree of uncertainty include expanding theories of liability and damages, the risks inherent in major litigation, inconsistent decisions concerning the existence and scope of coverage for environmental claims, and uncertainty as to the monetary amount being sought by the claimant from the insured.

The reporting pattern for assumed reinsurance claims, including those related to asbestos and environmental claims, is much longer than for direct claims. In many instances, it takes months or years to determine that the policyholder's own obligations have been met and how the reinsurance in question may apply to such claims. The delay in reporting reinsurance claims and exposures adds to the uncertainty of estimating the related reserves.

It is also not possible to predict changes in the legal and legislative environment and their effect on the future development of asbestos and environmental claims.

Given the factors described above, The Hartford believes the actuarial tools and other techniques it employs to estimate the ultimate cost of claims for more traditional kinds of insurance exposure are less precise in estimating reserves for its asbestos and environmental exposures. For this reason the Hartford relies on exposure-based analysis to estimate the ultimate costs of these claims and regularly evaluates new account information in assessing its potential asbestos and environmental exposures. The Hartford supplements this exposure-based analysis with evaluations of The Hartford's historical direct net loss and expense paid and reported experience, and net loss and expense paid and reported experience by calendar and/or report year, to assess any emerging trends, fluctuations or characteristics suggested by the aggregate paid and reported activity.

The Hartford believes that its current asbestos and environmental reserves are appropriate. However, analyses of future developments could cause The Hartford to change its estimates and ranges of its asbestos and environmental reserves, and the effect of these changes could be material to The Hartford's operating results, financial condition, and liquidity.

12. The Company has not modified its capitalization policy from the prior period.

13. The Company does not have pharmaceutical rebate receivables.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

A. SSAP No. 10R (Income Taxes – Revised, A Temporary Replacement of SSAP No. 10) was issued by the NAIC in December 2009 and updated in September 2010, and is effective for annual periods ending December 31, 2009 and interim and annual periods of 2010 and 2011. SSAP No. 10R allows for an option to increase the admitted deferred tax assets for companies with a risk-based capital calculation that exceeds a stated threshold. Additional disclosures are required for 2010 and 2011 to the extent tax planning strategies are utilized to admit deferred tax assets. The implementation of the SSAP No. 10R option did not have a material impact on the Company's statutory-basis financial statements for 2010 and 2009. (See Note 9.)

In September 2009, the NAIC issued SSAP No. 43-Revised which was effective September 30, 2009. SSAP No. 43-Revised establishes statutory accounting principles for investments in loan-backed securities and structured securities and supersedes SSAP No. 98 (Treatment of Cash Flows When Quantifying Changes in Valuation and Impairments, an Amendment of SSAP No. 43-Loan-backed and Structured Securities) and paragraph 13 of SSAP No. 99 (Accounting for Certain Securities Subsequent to an Other-Than-Temporary Impairment ("OTTI")). The implementation of SSAP No. 43-Revised did not have a material impact on the Company's statutory-basis financial statements.

In 2008, the NAIC issued SSAP No. 99 which was effective January 1, 2009. SSAP No. 99 establishes the statutory accounting principles for the treatment of premium or discount applicable to certain securities subsequent to the recognition of an OTTI. The implementation of SSAP No. 99 did not have a material impact on the Company's statutory-basis financial statements.

3. BUSINESS COMBINATIONS AND GOODWILL

A. Statutory Purchase Method

None

B. Statutory Merger

None

C. Impairment Loss

None

NOTES TO FINANCIAL STATEMENTS

4. DISCONTINUED OPERATIONS

None

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The Company did not have any new mortgage loans during 2010.

2. During 2010, the Company did not reduce interest rates of outstanding mortgage loans.

3. The highest loan to value percentage of any one loan at the time of the loan origination, exclusive of insured, guaranteed or purchase money mortgages, was 75.17%.

4. As of December 31, 2010, the Company did not hold mortgages with interest more than 180 days past due.

5. There were no taxes, assessments or amounts advanced and not included in the mortgage loan total.

6. As of December 31, 2010, there were impaired loans with a related allowance for credit losses of $2,132,678.

7. There were no impaired mortgage loans without an allowance for credit losses held at year-end.

8. The average recorded investment in impaired loans is $4,086,288.

9. Interest income recognized during the period the loans were impaired is $1,474,384.

10. Interest income recognized on a cash basis during the period the loans were impaired is $1,431,757.

11. The allowance for credit losses:

a. Balance at 12/31/2009	$ 11,041,058
b. Additions charged to operations	23,349,207
c. Direct write-downs charged against the allowances	(23,975,675)
d. Recoveries of amounts previously charged off	(8,281,912)
e. Balance at 12/31/2010	$ 2,132,678

12. The policy for recognizing interest income on impaired loans, including the method for recording cash receipts, is upon receipt.

B. Debt Restructuring

1. The total recorded investment in restructured loans, as of December 31, 2010 and December 31, 2009, was $2,537,863 and $9,527,100, respectively.

2. There were no realized capital losses related to the restructured loans as of December 31, 2010.

3. Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings were $0 for 2010 and 2009.

4. The Company accrues interest income on impaired securities to the extent it is deemed collectible (delinquent less than 90 days) and the security continues to perform under its original or restructured contractual terms.

C. Reverse Mortgages

None

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey value or internal estimates.

2. The following table summarizes by quarter OTTI for loan-backed securities recorded during the year because the Company had either the intent to sell the securities or the inability or lack of intent to retain as cited in the table:

	1	2		3
	Amortized cost Before OTTI	OTTI Recognized in Loss 2a Interest	2b Non-interest	Fair value 1-(2a+2b)
OTTI recognized 3rd Quarter				
a. Intent to sell	$ 6,036,494	$ (611,045)	$ (1,686,878)	$ 3,738,571
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	–	–	–	–
c. Total 3rd Quarter	6,036,494	(611,045)	(1,686,878)	3,738,,571
OTTI recognized 4th Quarter				
d. Intent to sell	12,305,284	(1,803,443)	–	10,501,841
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	–	–	–	–
f. Total 4th Quarter	12,305,284	(1,803,443)	–	10,501,841
g. Annual Aggregate Total	$ 18,341,778	$ (2,414,488)	$ (1,686,878)	$ 14,240,412

3. The following table summarizes OTTI for loan-backed securities held as of December 31, 2010 because the present value of estimated projected cash flows expected to be collected was less than the amortized cost of the securities:

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS (continued)

1	2	3	4	5	6	7
Date of financial statement where reported	CUSIP	Book/adj. carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI	Fair value at time of OTTI
9/30/2009	004421CR2	$ 4,094,836	$ 3,658,581	$ (436,255)	$ 3,658,581	$ 2,260,479
9/30/2009	00503NAB7	3,766,463	963,660	(2,802,803)	963,660	298,450
9/30/2009	00503NAC5	368,960	91,530	(277,430)	91,530	385,000
9/30/2009	03215PDA4	272,689	140,408	(132,281)	140,408	35,684
9/30/2009	03927NAA1	20,126,494	10,546,998	(9,579,496)	10,546,998	5,600,000
9/30/2009	05947UHT8	4,099,400	3,981,363	(118,037)	3,981,363	3,980,969
9/30/2009	05947UY36	2,640,446	2,601,174	(39,272)	2,601,174	2,131,749
9/30/2009	059497BW6	9,734,340	9,463,563	(270,777)	9,463,563	8,381,882
9/30/2009	059500BK3	444,197	412,716	(31,481)	412,716	381,987
9/30/2009	07326FAA6	5,276,225	4,863,261	(412,964)	4,863,261	3,048,801
9/30/2009	07383FDB1	394,742	335,504	(59,238)	335,504	331,776
9/30/2009	22541QW99	4,083,031	4,005,987	(77,044)	4,005,987	4,287,983
9/30/2009	22545RAM8	2,100,158	2,032,013	(68,145)	2,032,013	565,095
9/30/2009	23322BFC7	185,388	90,310	(95,078)	90,310	154,448
9/30/2009	36170VAC3	15,858,966	15,675,832	(183,134)	15,675,832	4,977,347
9/30/2009	361849N65	1,365,928	691,043	(674,885)	691,043	946,149
9/30/2009	3622MSAB8	547,128	237,389	(309,739)	237,389	483,500
9/30/2009	36828QAG1	3,437,733	3,101,171	(336,562)	3,101,171	3,087,742
9/30/2009	46625MB32	3,479,713	3,345,453	(134,260)	3,345,453	3,280,244
9/30/2009	48124DAH4	1,019,819	–	(1,019,819)	–-	250,473
9/30/2009	50179AAQ0	1,770,761	1,758,390	(12,371)	1,758,390	1,398,465
9/30/2009	51804XAU2	1,914,738	29,720	(1,885,018)	29,720	94,000
9/30/2009	51805AAC1	4,586,873	232,790	(4,354,083)	232,790	732,480
9/30/2009	51805AAD9	812,450	138,357	(674,093)	138,357	671,400
9/30/2009	52108HBA1	250,565	217,479	(33,086)	217,479	131,076
9/30/2009	62474RAA5	849,384	838,300	(11,084)	838,300	397,195
9/30/2009	62474VAA6	764,166	724,655	(39,511)	724,655	76,111
9/30/2009	75971FAQ6	373,530	299,656	(73,874)	299,656	310,430
9/30/2009	75971FAT0	238,729	122,160	(116,569)	122,160	63,149
9/30/2009	78402KAA3	1,068,158	188,491	(879,667)	188,491	187,500
9/30/2009	78402KAB1	187,564	51,239	(136,325)	51,239	62,500
9/30/2009	92978TBU4	3,924,693	2,700,237	(1,224,456)	2,700,237	2,986,665
12/31/2009	03215PDA4	150,734	33,123	(117,611)	33,123	17,497
12/31/2009	05947UX86	3,926,515	2,625,994	(1,300,521)	2,625,994	1,814,934
12/31/2009	126683AC5	3,921,365	1,202,357	(2,719,008)	1,202,357	990,781
12/31/2009	32051GZ73	1,665,678	1,299,377	(366,301)	1,299,377	719,754
12/31/2009	46625YWB5	4,591,921	1,045,940	(3,545,981)	1,045,940	1,046,040
12/31/2009	51805AAC1	180,362	112,359	(68,003)	112,359	112,161
12/31/2009	52524PAN2	28,234,984	11,655,852	(16,579,132)	11,655,852	11,655,812
12/31/2009	75971FAQ6	260,648	166,498	(94,150)	166,498	166,375
12/31/2009	83611MPH5	3,981,593	3,923,272	(58,321)	3,923,272	3,070,000
12/31/2009	83611YAD4	3,178,623	3,068,213	(110,410)	3,068,213	1,932,068
3/31/2010	00503NAB7	832,543	583,483	(249,060)	583,483	179,070
3/31/2010	05947NFF6	350,000	346,244	(3,756)	346,244	175,000
3/31/2010	05947UX86	2,609,179	2,224,819	(384,360)	2,224,819	1,887,734
3/31/2010	22545RAM8	2,030,781	63,498	(1,967,283)	63,498	63,498
3/31/2010	52108HBS2	5,587,868	4,434,376	(1,153,492)	4,434,376	3,239,791
3/31/2010	83611YAD4	3,074,530	3,031,055	(43,475)	3,031,055	1,943,718
6/30/2010	00503NAB7	516,648	244,804	(271,844)	244,804	164,148
6/30/2010	294751DK5	929,255	158,327	(770,928)	158,327	158,327
6/30/2010	32051GZ73	1,257,005	1,137,207	(119,798)	1,137,207	817,577
6/30/2010	51804XAU2	13,002	–	(13,002)	–	–

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS (continued)

1	2	3	4	5	6	7
Date of financial statement where reported	CUSIP	Book/adj carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI	Fair value at time of OTTI
6/30/2010	51805AAC1	95,164	10,377	(84,787)	10,377	–
6/30/2010	51805AAD9	82,274	–	(82,274)	–	–
6/30/2010	62474RAA5	841,365	835,459	(5,906)	835,459	410,402
9/30/2010	00503NAB7	166,693	–	(166,693)	–	–
9/30/2010	62474VAA6	723,227	181,568	(541,659)	181,568	78,014
12/31/2010	00503NAC5	70,319	–	(70,319)	–	178,892
12/31/2010	46625MUC1	2,725,129	2,556,337	(168,792)	2,556,337	2,520,465
12/31/2010	929766UH4	599,892	523,249	(76,643)	523,249	448,362
TOTAL		$172,635,564	$115,003,218	$(57,632,346)	$115,003,218	$85,771,149

4. Security Unrealized Loss Aging

The following table presents the Company's unrealized loss aging for loan-backed securities by type and length of time the security was in a continuous unrealized loss position as of December 31, 2010.

	Less Than 12 Months		
	Amortized Cost	Fair Value	Unrealized Losses
U.S. Gov't and Gov't agencies & authorities -guaranteed & sponsored -asset backed	$ 208,103,331	$ 204,652,617	$ (3,450,714)
All other corporate-asset backed	124,362,688	117,754,464	(6,608,224)
Total loan-backed securities	$ 332,466,019	$ 322,407,081	$ (10,058,938)

	12 Months or More		
	Amortized Cost	Fair Value	Unrealized Losses
U.S. Gov't and Gov't agencies & authorities -guaranteed & sponsored -asset backed	$ –	$ –	$ –
All other corporate-asset backed	471,985,294	419,020,596	(52,964,698)
Total loan-backed securities	$ 471,985,294	$ 419,020,596	$ (52,964,698)

	Total		
	Amortized Cost	Fair Value	Unrealized Losses
U.S. Gov't and Gov't agencies & authorities -guaranteed & sponsored -asset backed	$ 208,103,331	$ 204,652,617	$ (3,450,714)
All other corporate-asset backed	596,347,982	536,775,060	(59,572,922)
Total loan-backed securities	$ 804,451,313	$ 741,427,677	$ (63,023,636)

5. As of December 31, 2010, loan-backed securities in an unrealized loss position comprised 111 securities, primarily related to commercial mortgage-backed securities ("CMBS"), asset-backed securities ("ABS"), collateralized debt obligations ("CDOs") and residential mortgage-backed securities ("RMBS") which have experienced significant price deterioration. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of December 31, 2010.

E. Repurchase Agreements and/or Securities Lending Transactions

1. For repurchase agreements, Company policies require a minimum of 102% of the fair value of securities sold under repurchase agreements to be maintained as collateral. Cash collateral received is invested in high quality investments and the offsetting collateral liability is included in other liabilities.

2. The Company did not pledge any of its assets as collateral as of December 31, 2010 and 2009.

3. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2010 and 2009.

4. Not applicable

5. Not applicable

F. Real Estate

Not applicable.

G. Investments in low-income housing tax credits (LIHTC)

None

NOTES TO FINANCIAL STATEMENTS

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. 1. The Company impaired eight real estate limited partnerships in 2010. The partnerships were impaired because their cost basis sustained a decline in value that the Company determined to be other than temporary.

2. The impairments were determined as the difference between the fair value from the partnership financial statements and the carrying value of the investments based on the equity method of accounting. The amount of the impairments was $16,025,168.

7. INVESTMENT INCOME

A. Due and accrued investment income with amounts over 90 days past due is nonadmitted.

B. The total amount of investment income due and accrued excluded from surplus at December 31, 2010 and 2009 was $0.

8. DERIVATIVE INSTRUMENTS

Overview

The Company utilizes a variety of derivative instruments, including swaps, caps, floors, forwards, futures and options through one of four Company approved objectives: to hedge risk arising from interest rate, equity market, credit spread including issuer defaults, price or foreign currency exchange rate risk or volatility; to manage liquidity; to control transaction costs; or to enter into income generation or replication transactions. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), income generation, replication, or held for other investment and/or risk management activities, which primarily involves managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86. The Company's derivative transactions are used in strategies permitted under the derivative use plans required by the State of Connecticut, State of Illinois, and State of New York insurance departments.

Interest rate swaps involve the periodic exchange of cash flows with other parties, at specified intervals, calculated using the agreed upon rates or other financial variables and notional principal amounts. Generally, no cash or principal payments are exchanged at the inception of the contract. Typically, at the time a swap is entered into, the cash flow streams exchanged by the counterparties are equal in value.

Credit default swaps entitle one party to receive a periodic fee in exchange for an obligation to compensate the other party should a credit event occur on the part of the issuer.

Forward contracts are customized commitments that specify a rate of interest or currency exchange rate to be paid or received on an obligation beginning on a future start date and are typically settled in cash.

Financial futures are standardized commitments to either purchase or sell designated financial instruments at a future date for a specified price and may be settled in cash or through delivery of the underlying instrument. Futures contracts trade on organized exchanges. Margin requirements for futures are met by pledging securities or cash, and changes in the futures' contract values are settled daily in cash.

Foreign currency swaps exchange an initial principal amount in two currencies, agreeing to re-exchange the currencies at a future date, at an agreed upon exchange rate. There may also be a periodic exchange of payments at specified intervals calculated using the agreed upon rates and exchanged principal amounts.

Strategies

The notional value, fair value, and carrying value of derivative instruments used during the year are disclosed in the strategy discussions below. During the years 2010 and 2009 the Company did not transact in or hold any positions related to net investment hedges in a foreign operation or income generation transactions. The notional amounts of derivative contracts represent the basis upon which pay or receive amounts are calculated and are not reflective of credit risk. Notional amounts pertaining to derivative instruments at December 31, 2010 and 2009 were $2,819,791,051 and $5,135,032,968, respectively. The fair value of derivative instruments are based upon widely accepted pricing valuation models which utilize independent third party data as inputs, broker quotations, or independent market quotations. The Company did not have any unrealized gains or losses during the reporting period representing the component of the derivative instruments gain or loss from derivatives that no longer qualify for hedge accounting. The fair value of derivative instruments at December 31, 2010 and 2009 was $(86,062,295) and $(48,876,541), respectively. The carrying value of derivative instruments at December 31, 2010 and 2009 was $(77,461,252) and $(56,934,960), respectively.

Cash-Flow Hedges

Interest rate swaps: Interest rate swaps are primarily used to convert interest receipts on floating-rate fixed maturity investments to fixed rates. There were no gains and losses classified in unrealized gains and losses related to cash-flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period. As of December 31, 2010 and 2009 interest rate swaps used in cash flow hedge relationships had a notional value of $565,000,000 and $627,000,000, respectively, a fair value of $(10,998,397) and $8,029,852, respectively, and a carrying value of $0.

Forward rate agreements: Forward rate agreements are used to convert interest receipts on floating-rate securities to fixed rates. These derivatives are used to lock in the forward interest rate curve and reduce risk due to changes in interest rates. There were no gains and losses classified in unrealized gains and losses related to cash-flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period. As of December 31, 2010 the Company did not have any forward rate agreements. As of December 31, 2009 forward rate agreements used in cash-flow hedge relationships had a notional value of $1,870,000,000, a fair value of $(94,403), and a carrying value of $0.

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments to U.S. dollars. The foreign fixed maturities are primarily denominated in euros or British pounds and are swapped to minimize cash flow fluctuations due to changes in currency rates. The Company did not hedge forecasted transactions other than currency payments on foreign currency securities. There were no gains and losses classified in unrealized gains and losses related to cash-flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period. As of December 31, 2010 and 2009 foreign currency swaps used in cash-flow hedge relationships had a notional value of $79,519,329, a fair value of $6,548,850 and $1,344,144, respectively, and a carrying value of $4,524,288 and $635,020, respectively.

Replication Transactions

Credit default swaps: The Company periodically enters into credit default swaps as part of replication transactions. Swaps used in replication transactions had a notional value at December 31, 2010 and 2009 of $80,000,000 and $132,500,000, respectively, a fair value of $(29,420,531) and $(39,736,413), respectively, and a carrying value of $(29,793,323) and $(39,150,259), respectively.

NOTES TO FINANCIAL STATEMENTS

8. DERIVATIVE INSTRUMENTS (continued)

Other Investment and/or Risk Management Activities

Credit default swaps: The Company enters into swap agreements in which the Company reduces or assumes credit exposure from an individual entity, referenced index or asset pool. As of December 31, 2010 and 2009 credit default and index swaps had a notional value of $443,231,184 and $365,878,374, respectively, and a fair value and a carrying value of $(1,883,524) and $(7,939,944), respectively. In addition, the Company may enter into credit default swaps to terminate existing swaps, thereby offsetting the changes in value of the original swap. As of December 31, 2010 and 2009 credit default swaps in offsetting relationships had a notional value of $1,172,970,538 and $942,095,860, respectively, and a fair value and a carrying value of $(9,250,854) and $(9,673,252), respectively.

Foreign currency swaps and forwards: The Company enters into foreign currency swaps and forwards to hedge the foreign currency exposures in certain of its foreign fixed maturity investments. As of December 31, 2010 and 2009 derivative contracts in this strategy had a notional value of $34,270,000, and a fair value and a carrying value of $(2,244,673) and $(4,235,384), respectively. In addition, the Company may enter into foreign currency forwards to terminate existing swaps, thereby offsetting the changes in value of the original swap. As of December 31, 2010 the Company did not have any foreign currency forwards in offsetting relationships. As of December 31, 2009 foreign currency forwards in offsetting relationships had a notional value of $638,969,405 and a fair value and a carrying value of $4,087,949.

Interest rate swaps: The Company may enter into interest rate swaps to terminate existing swaps, thereby offsetting the changes in value of the original swap. As of December 31, 2010 and 2009 interest rate swaps in offsetting relationships had a notional value of $444,800,000 and a fair value and a carrying value of $(38,813,166) and $(659,090), respectively.

Credit Risk

The Company's derivative counterparty exposure policy establishes market-based credit limits, favors long-term financial stability and creditworthiness of the counterparty and typically requires credit enhancement/credit risk reducing agreements. The Company minimizes the credit risk in derivative instruments by entering into transactions with high quality counterparties rated A2/A or better, which are monitored and evaluated by the Company's risk management team and reviewed by senior management.

The Company has developed credit exposure thresholds which are based upon counterparty ratings. Credit exposures are measured using the market value of the derivatives, resulting in amounts owed to the Company by its counterparties or potential payment obligations from the Company to its counterparties. Credit exposures are generally quantified daily based on the prior business day's market value and collateral is pledged to and held by, or on behalf of, the Company to the extent the current value of derivatives exceeds the contractual thresholds. In accordance with industry standards and the contractual agreements, collateral is typically settled on the next business day. The Company has exposure to credit risk for amounts below the exposure thresholds which are uncollateralized, as well as for market fluctuations that may occur between contractual settlement periods of collateral movements.

Counterparty exposure thresholds are developed for each of the counterparties based upon their ratings. The maximum uncollateralized threshold for a derivative counterparty is $10,000,000. In addition, the Company unit monitors counterparty credit exposure on a monthly basis to ensure compliance with Company policies and statutory limitations. The Company also generally requires that derivative contracts, other than exchange traded contracts, certain forward contracts, and certain embedded and reinsurance derivatives, be governed by an International Swaps and Derivatives Association Master Agreement which is structured by legal entity and by counterparty and permits right of offset.

9. INCOME TAXES

A. The components of the net deferred tax asset/(deferred tax liability) ("DTA"/"(DTL)") at period end and the change in those components are as follows:
Paragraph ("Para.") references refer to SSAP No. 10R

1.

	2010			2009		
	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTA	$ 321,711,178	$ 207,690,163	$ 529,401,341	$ 312,337,682	$ 321,546,536	$ 633,884,218
Statutory valuation allowance	-	(47,778,783)	(47,778,783)	-	-	-
Adjusted gross DTA	321,711,178	159,911,380	481,622,558	312,337,682	321,546,536	633,884,218
Gross DTL	(49,798,435)	-	(49,798,435)	(37,755,435)	-	(37,755,435)
Net DTA/(DTL) before admissibility test	$ 271,912,743	$ 159,911,380	$ 431,824,123	$ 274,582,247	$ 321,546,536	$ 596,128,783
Admitted pursuant to para. 10.a. carryback period	$ -	$ -	$ -	$ -	$ -	$ -
Para. 10.b.i. DTA's realized within one year	108,294,769	105,279,231	213,574,000	159,052,000	70,681,000	229,733,000
Para. 10.b.ii. 10% surplus limitation (see Note A below)	-	-	430,315,734	-	-	250,909,737
Admitted pursuant to para. 10.b. (lesser of i. or ii.)	108,294,769	105,279,231	213,574,000	159,052,000	70,681,000	229,733,000
Admitted pursuant to para. 10.c. offset against DTLs	49,798,435	-	49,798,435	37,755,435	-	37,755,435
Para. 10.e.i. additional carryback period	-	-	-	-	-	-
Para. 10.e.ii.a. additional DTA's realized within three years	16,192,000	-	16,192,000	24,421,000	-	24,421,000
Para. 10.e.ii.b. additional surplus limitation (see Note A below)	-	-	142,011,378	-	-	125,454,868
Additional admitted pursuant to para. 10.e.ii. (lesser of a. or b.)	16,192,000	-	16,192,000	24,421,000	-	24,421,000
Additional admitted pursuant to para. 10.e.iii. offset against DTL's	-	-	-	-	-	-
Admitted DTA (sum of 10a, b, c, ei, eii and eiii above)	174,285,204	105,279,231	279,564,435	221,228,435	70,681,000	291,909,435
DTL	(49,798,435)	-	(49,798,435)	(37,755,435)	-	(37,755,435)
Net admitted DTA/(DTL)	$ 124,486,769	$ 105,279,231	$ 229,766,000	$ 183,473,000	$ 70,681,000	$ 254,154,000
Nonadmitted DTA	$ 147,425,974	$ 54,632,149	$ 202,058,123	$ 91,109,247	$ 250,865,536	$ 341,974,783

Note A - Not applicable by component, only in total

	Change During 2010		
	Ordinary	Capital	Total
Gross DTA	$ 9,373,496	$ (113,856,373)	$ (104,482,877)
Statutory valuation allowance	-	(47,778,783)	(47,778,783)
Adjusted gross DTA	9,373,496	(161,635,156)	(152,261,660)
Gross DTL	(12,043,000)	-	(12,043,000)
Net DTA before admissibility test	$ (2,669,504)	$ (161,635,156)	$ (164,304,660)

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES (continued)

	Change During 2010		
	Ordinary	Capital	Total
Admitted pursuant to para. 10.a. carryback period	$ -	$ -	$ -
Para. 10.b.i. DTA's realized within one year	(50,757,231)	34,598,231	(16,159,000)
Para. 10.b.ii. 10% surplus limitation (see Note B below)	-	-	-
Admitted pursuant to para. 10.b.	(50,757,231)	34,598,231	(16,159,000)
Admitted pursuant to para. 10.c. offset against DTLs	12,043,000	-	12,043,000
Para. 10.e.i. additional carryback period	-	-	-
Para. 10.e.ii.a. additional DTA's realized within three years	(8,229,000)	-	(8,229,000)
Para. 10.e.ii.b. additional surplus limitation (see Note B below)	-	-	-
Additional admitted pursuant to para. 10.e.ii.	(8,229,000)	-	(8,229,000)
Additional admitted pursuant to para. 10.e.iii. offset against DTL's	-	-	-
Admitted DTA (sum of 10a, b, c, ei, eii and eiii above)	(46,943,231)	34,598,231	(12,345,000)
DTL	(12,043,000)	-	(12,043,000)
Change in net admitted DTA/(DTL)	$ (58,986,231)	$ 34,598,231	$ (24,388,000)
Change in nonadmitted DTA	$ 56,316,727	$ (196,233,387)	$ (139,916,660)

Note B - The change in the surplus limitation has no effect on the admitted DTA

2. The Company has elected to admit DTA pursuant to para. 10.e. of SSAP No. 10R for both the years ending December 31, 2010 and 2009.

3. The availability of Tax-planning strategies resulted in a increase of the Company's adjusted gross DTA by approximately 32% of which approximately 32% and 0% was capital and ordinary for tax purposes, respectively. Available Tax planning strategies increased the Company's net admitted deferred tax assets by approximately 40% of which approximately 35% and 5% was capital and ordinary for tax purposes, respectively.

4. Risk-based Capital Level

	Paragraphs 10.a.-c.	Paragraphs 10.e.	Difference
Admitted DTA	$ 263,372,435	$ 279,564,435	$ 16,192,000
Admitted assets	$ 10,728,297,681	$ 10,744,489,681	$ 16,192,000
Statutory surplus	$ 3,166,764,459	$ 3,182,956,459	$ 16,192,000
Total adjusted capital	$ 3,166,764,459	$ 3,182,956,459	$ 16,192,000
Authorized control level used in para. 10.d.	$ 492,466,921	$ 492,472,909	$ 5,988

B. DTLs are not recognized for the following amounts:
Not applicable

C. The components of current income tax expense are as follows:

	2010	2009
Federal taxes before capital gains, net operating loss ("NOL"), and alternative minimum tax ("AMT")	$ 126,875,227	$ 152,006,593
Foreign taxes	-	-
NOL and capital loss carrybacks	-	-
AMT	-	-
Prior period adjustments	(15,132,093)	(10,705,084)
Total current federal income taxes incurred	$ 111,743,134	$ 141,301,509

The main components of the period end deferred tax amounts and the change in those components are as follows:

	2010	2009	Change
DTA: Ordinary			
Loss reserve discounting	$ 210,379,889	$ 218,298,361	$ (7,918,472)
Other insurance/underwriting related	69,968,341	70,754,550	(786,209)
Investment related	21,003,984	171,806,972	(150,802,988)
Benefits related	15,956,395	17,368,744	(1,412,349)
Depreciable and amortizable assets	-	-	-
AMT and foreign tax credit ("FTC") carryforward	4,004,473	8,689,920	(4,685,447)
Other	398,096	484,449	(86,353)
Subtotal: DTA Ordinary	321,711,178	487,402,996	(165,691,818)
DTA: Capital			
Capital loss carryforwards	-	146,481,222	(146,481,222)
Investment related	159,911,380		159,911,380
Other	-		-
Total Gross DTA (Ordinary and Capital)	481,622,558	633,884,218	(152,261,660)
Adjustments to gross DTA	-	-	-
Total adjusted gross DTA	$ 481,622,558	$ 633,884,218	$ (152,261,660)
Nonadmitted DTA	$ (202,058,123)	$ (341,974,784)	$ 139,916,661
DTL: Ordinary			
Investment related	$ (2,190,731)	$ -	$ (2,190,731)
Depreciable and amortizable assets	(42,672,477)	(29,786,638)	(12,885,839)
Other	(4,935,227)	(7,968,797)	3,033,570
Total gross DTL Ordinary	(49,798,435)	(37,755,435)	(12,043,000)
DTL: Capital			
Investment related	-	-	-
Other	-	-	-
Total Gross DTL (Ordinary and Capital)	(49,798,435)	(37,755,435)	(12,043,000)
Total DTA	481,622,558	633,884,218	(152,261,660)
Total DTL	(49,798,435)	(37,755,435)	(12,043,000)
Net DTA/(DTL)	$ 431,824,123	$ 596,128,783	$ (164,304,660)
Adjust for the change in deferred tax on unrealized gains/losses			$ 15,443,873
Deferred tax on cumulative effect of changes in accounting principles			-
Deferred tax related to the minimum pension liability			-
Other Adjustment			
Adjusted change in net deferred income tax			$ (148,860,787)

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES (continued)

D. Reconciliation of federal income tax rate to actual effective rate

The sum of the income tax incurred and the change in the DTA/DTL is different from the result obtained by applying the statutory federal income tax rate to the pretax income. The significant items causing this difference are as follows:

	Tax effect	% of Pre-tax income
	$	$ 710,978,572
Statutory tax - 35%	$ 248,842,500	35.00%
Tax exempt interest (net of proration)	(30,807,601)	-4.33%
Dividends received deduction (net of proration)	(35,420,534)	-4.98%
Internal Revenue Service ("IRS") audit adjustments	(5,355,420)	-0.75%
All other	18,512,129	2.60%
Total statutory income tax	$ 195,771,074	27.54%
Federal and foreign income taxes incurred	$ 111,743,134	15.72%
Federal income tax on net capital gains	(64,832,847)	-9.12%
Change in net deferred income taxes	148,860,787	20.94%
Total statutory income tax	$ 195,771,074	27.54%

E. 1. At December 31, 2010, the Company had $0 of net operating loss carryforward and $0 of foreign tax credit carryforward.

2. The amount of federal income taxes incurred in the current year and prior year that will be available for recoupment in the event of future net losses are:

2010	$ 62,042,380
2009	$ 36,541,048

3. The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was $0 as of December 31, 2010.

F. 1. The Company's federal income tax return is consolidated with the following entities:

The Hartford Financial Services Group, Inc. (Parent)
Hartford Holdings, Inc.
Nutmeg Insurance Company
Heritage Holdings, Inc.
Hartford Fire Insurance Company
Hartford Accident and Indemnity Company
Hartford Casualty Insurance Company
Hartford Underwriters Insurance Company
Twin City Fire Insurance Company
Pacific Insurance Company, Limited
Trumbull Insurance Company
Hartford Insurance Company of Illinois
Hartford Insurance Company of the Midwest
Hartford Insurance Company of the Southeast
Hartford Lloyd's Insurance Company
Property & Casualty Insurance Co. of Hartford
Sentinel Insurance Company, Ltd.
First State Insurance Company
New England Insurance Company
New England Reinsurance Corporation
Fencourt Reinsurance Company, Ltd.
Heritage Reinsurance Co., Ltd.
New Ocean Insurance Co., Ltd.
Hartford Investment Management Co.
HARCO Property Services, Inc.
Four Thirty Seven Land Company, Inc.
HRA, Inc.
HRA Brokerage Services. Inc.
Hartford Technology Services Company
Ersatz Corporation
Hartford Specialty Company
Federal Trust Bank
Federal Trust Mortgage Company
FTB Financial Services, Inc.
Hartford Underwriters General Agency, Inc.
Hartford Integrated Technologies, Inc.
Business Management Group, Inc.
Personal Lines Insurance Center, Inc.
Nutmeg Insurance Agency, Inc.
Hartford Lloyd's Corporation
1st AgChoice, Inc.
ClaimPlace, Inc.
Access CoverageCorp, Inc.
Access CoverageCorp Technologies, Inc.
Hartford Casualty General Agency, Inc.
Hartford Fire General Agency, Inc.
Hartford Strategic Investments LLC
Hartford Life, Inc.
Hartford Life and Accident Insurance Company
Hartford Life International Ltd.
Hartford Equity Sales Company, Inc.
Hartford-Comprehensive Employee Benefit Service Co.
Hartford Securities Distribution Company, Inc.
The Evergreen Group, Incorporated
Hartford Administrative Services Company
Woodbury Financial Services, Inc.
Hartford Life, Ltd.
Hartford Life Alliance, LLC
Hartford Life Insurance Company
Hartford Life and Annuity Insurance Company
Hartford International Life Reassurance Corp.
Hartford Hedge Fund Company, LLC
American Maturity Life Insurance Company
Champlain Life Reinsurance Company
Federal Trust Corporation
White River Life Reinsurance Company
Hartford of Texas General Agency, Inc.

2. Federal Income Tax Allocation

The Company is included in the consolidated federal income tax return of The Hartford and its includable subsidiaries. Estimated tax payments are made quarterly, at which time intercompany tax settlements are made. In the subsequent year, additional settlements are made on the unextended due date of the return and at the time that the return is filed. The method of allocation among affiliates of the Company is subject to written agreement approved by the Board of Directors and based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return.

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A&C. See Schedule Y, Part 2.

B. See Note 13.4 for all stockholder dividends.

On September 30, 2010, Hartford Casualty Insurance Company paid an ordinary cash dividend of $96,000,000 to Hartford A&I.

During the fourth quarter of 2010, Hartford A&I made a non-cash settlement of $2,192,168 in the form of forgiveness of certain intercompany payables of Hartford Fire Insurance Company ("Hartford Fire"). During the fourth quarter of 2009, Hartford A&I made a non-cash settlement of $258,845 in the form of forgiveness of certain intercompany receivables of Hartford Fire.

D. As of December 31, 2010 and 2009, the Company reported $923,805 and $1,592,951 as amounts due to an affiliate, Hartford Fire. When balances exist, the terms of the settlement require that these amounts be settled within 30 days.

E. Guarantees or undertakings including the Company and any affiliated insurers:

1. Effective November 1, 2010, Hartford Life and Annuity Insurance Company amended the modified coinsurance reinsurance agreement with an affiliated captive reinsurer, White River Life Reinsurance Company, to include retrocession of in-force guaranteed minimum death benefits (“GMDB”) and guaranteed minimum withdrawal benefit (“GMWD”) riders written by Hartford Life Limited and reinsured by Hartford Life and Annuity Insurance Company.

2. Effective October 1, 2009, Hartford Life and Annuity Insurance Company entered into a modified coinsurance and coinsurance funds withheld reinsurance agreement with an affiliated captive reinsurer, White River Life Reinsurance Company. The agreement provides that Hartford Life and Annuity Insurance Company will cede, and the affiliated captive reinsurer will reinsure 100% of the in-force and prospective variable annuities and riders written or reinsured by Hartford Life and Annuity Insurance Company. Effective November 1, 2010 this agreement was amended to include variable annuity contract rider benefits written by Hartford Life Limited that are reinsured to Hartford Life and Annuity Insurance Company effective November 1, 2010.

3. Effective October 21, 2008, Hartford Life and Annuity Insurance Company entered into a reinsurance agreement where Hartford Life Insurance Company K.K. agreed to cede and Hartford Life and Annuity Insurance Company agreed to reinsure 100% of the risks associated with the in-force and prospective GMDB riders issued by Hartford Life Insurance Company K.K. on certain variable annuity business.

4. Effective February 29, 2008, Hartford Life and Annuity Insurance Company entered into a reinsurance agreement where Hartford Life Insurance Company K.K. agreed to cede and Hartford Life and Annuity Insurance Company agreed to reinsure 100% of the risks associated with the in-force and prospective GMWB and GMDB riders issued by Hartford Life Insurance Company K.K. on certain variable annuity business.

5. Effective November 1, 2007, Hartford Life and Annuity Insurance Company entered into a coinsurance with funds withheld and a modified coinsurance reinsurance agreement with Champlain Life Reinsurance Company, an affiliated reinsurance company domiciled in Vermont. The reinsurer is unauthorized in the State of Connecticut. This agreement takes into account State of Vermont prescribed practice that allows a letter of credit to back a certain portion of statutory reserves and a prescribed practice for the reinsurer to recognize a net liability for inuring yearly renewable term (“YRT”) reinsurance contracted by the ceding company. The letter of credit held by the affiliated reinsurer has been assigned to the Hartford Life and Annuity Insurance Company and as such also provides collateral for the unauthorized reinsurance.

6. Effective, September 30, 2007, Hartford Life and Annuity Insurance Company entered into a reinsurance agreement where Hartford Life Insurance Company K.K. agreed to cede and Hartford Life and Annuity Insurance Company agreed to reinsure 100% of the risks associated with the in-force and prospective guaranteed minimum annuity benefit ("GMAB") riders issued by Hartford Life Insurance Company K.K. on certain of its variable annuity business. Also reinsured were guaranteed minimum income benefit ("GMIB") and GMDB riders.

7. In 2002, in order for Sentinel Insurance Company, Ltd. to be admitted to the state of New York, Hartford Fire Insurance Company guaranteed that Sentinel Insurance Company, Ltd.’s policyholder surplus would not fall below the Company Action Level Risk Based Capital of $6 million.

8. In 2001, Hartford Life and Accident Insurance Company guaranteed that it would make funds available in cash to Hartford Life Insurance Company K.K. for the timely payment of contractual claims made under variable life and annuity contracts. In 2004, the guarantee was revised to include fixed annuity contracts. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as Hartford Life Insurance Company K.K. was able to meet these policyholder obligations.

9. In 2000, The Hartford guaranteed all potential liability for workers' compensation benefits as required by Washington law of Hartford Fire Insurance Company, as a self-insurer of its Washington workers' compensation liabilities arising on or after August 15, 2000 which amounted to $0.

10. In 1998, Hartford Life and Accident Insurance Company guaranteed the obligations of Hartford-Comprehensive Employee Benefit Service Company (“HCEBSC”) with respect to structured settlement liability obligations. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as HCEBSC was able to meet these policyholder obligations.

11. In 1997, Hartford Life Insurance Company guaranteed the obligations of Hartford Life and Annuity Insurance Company with respect to life, accident and health insurance and annuity contracts. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as Hartford Life and Annuity Insurance Company was able to meet these policyholder obligations.

12. In 1997, Hartford Life Insurance Company guaranteed the obligations of HCEBSC with respect to structured settlement liability obligations. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as HCEBSC was able to meet these policyholder obligations.

13. In 1995, in order for Property and Casualty Insurance Company of Hartford to be admitted to the state of Virginia, Hartford Fire Insurance Company guaranteed that Property and Casualty Insurance Company of Hartford’s capital and surplus would remain in compliance with the present minimum required by the state of $1 million and $3 million, respectively.

14. In 1993, Hartford Life Insurance Company guaranteed the obligations of the reinsurance agreements of Hartford International Life Reassurance Corporation. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as Hartford International Life Reassurance Corporation was able to meet these policyholder obligations.

15. In 1993, in order for Hartford Life and Annuity Insurance Company to gain unlimited variable annuity authority in North Carolina Hartford Life and Accident Insurance Company guaranteed Hartford Life and Annuity Insurance Company’s variable annuity contract obligations to North Carolina residents. Although this guarantee was terminated effective October 10, 2009, the termination is effective only for contracts issued or assumed after the effective date of termination. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as Hartford Life and Annuity Insurance Company was able to meet these policyholder obligations.

16. In 1990, Hartford Fire Insurance Company guaranteed the obligations of Hartford Life Insurance Company and Hartford Life and Accident Insurance Company with respect to life, accident and health insurance and annuity contracts issued after January 1, 1990. Although the guarantee was terminated in 1997, it still covers policies that were issued from 1990 to 1997. As of December 31, 2010 and 2009, no liability was recorded for this guarantee, as Hartford Life Insurance Company and Hartford Life and Accident Insurance Company were able to meet these policyholder obligations.

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES (continued)

17. In 1983, in order for Hartford Insurance Company of the Midwest to be admitted to North Carolina, Hartford Fire Insurance Company guaranteed that Hartford Insurance Company of the Midwest's capital and surplus would remain in compliance with the present minimum required by that state of $2 million and $3 million, respectively.

18. In 1981, in order for Nutmeg Insurance Company to be admitted to the state of New Jersey, Hartford Accident and Indemnity Company guaranteed that Nutmeg Insurance Company's capital and surplus would remain in compliance with the present minimum required by that state of $4 million and $3 million, respectively.

19. Pursuant to a group annuity contract issued by it in connection with the U.S. qualified defined benefit pension plan (the "U.S. Plan"), Hartford Life Insurance Company has guaranteed the payment of the future benefits due to employees who began receiving annuity benefits under the U.S. Plan prior to January 1, 2004, by making an irrevocable commitment to such pre-2004 retirees, or the retiree's designated beneficiary, in the form of an annuity certificate. The U.S. Plan is sponsored by The Hartford. As of December 31, 2010 and 2009, Hartford Life Insurance Company did not record a liability for this guarantee, as the likelihood that payments will be required under the guarantee is remote.

F. Management or expense allocation contracts involving affiliated companies:

1. Effective December 31, 2010, The Hartford was granted permission by the State of Connecticut to establish an Intercompany Liquidity Agreement for its insurance company subsidiaries that are domiciled in the State of Connecticut. This agreement allows for short-term advances of funds between Hartford affiliates. It is not intended to be used for the daily management of liquidity, but instead as a contingency resource should an immediate liquidity need arise at a particular entity. As of December 31, 2010, the Company had neither requested an advance of funds nor advanced funds to an affiliate under the terms of this agreement.

2. Management Agreement, effective October 2010 between Hartford Investment Management Company ("HIMCO") and Hartford Accident and Indemnity Company, Hartford Casualty Insurance Company, Hartford Fire Insurance Company, Hartford Insurance Company of Illinois, Hartford Insurance Company of the Midwest, Hartford Underwriters Insurance Company, Nutmeg Insurance Company, Pacific Insurance Company, Limited, Property and Casualty Insurance Company of Hartford, Trumbull Insurance Company, Twin City Fire Insurance Company, Sentinel Insurance Company, Ltd., Hartford Insurance Company of the Southeast, Hartford Lloyd's Insurance Company, Hartford International Life Reassurance Corporation, Hartford Life and Accident Insurance Company, Hartford Life and Annuity Insurance Company Insurance Company, Hartford Life Insurance Company and Hartford Insurance, Ltd. to provide investment management services to invest in assets classified by HIMCO as "non-discretionary" for purposes of HIMCO's compliance with the Global Investment Performance Standards (GIPS®) published by the CFA Institute (the GIPS® Standards"), and is classified by HIMCO as "discretionary" for purposes of the definition of "discretion" utilized by the Securities and Exchange Commission ("SEC Discretion"). It replaces the agreement effective March 31, 1997, between Hartford Investment Services, Inc ("HIS") (assigned to HIMCO on December 31, 2005 due to merger of HIS into HIMCO) and these companies.

3. Management Agreement, effective October 2010 between HIMCO and Hartford Life Insurance Company and Hartford Life and Accident Insurance Company to invest assets classified by HIMCO as "discretionary" for purposes of HIMCO's compliance with GIPS® published by the GIPS® Standards, and is classified by HIMCO as SEC Discretion.

4. The Hartford and certain of its affiliates, including but not limited to depository institutions, entered into a new Tax Allocation Agreement effective as of December 31, 2009, which superseded the previous Tax Allocation Agreement.

5. Investment Management Agreement between White River Life Reinsurance Company and HIMCO effective October 30, 2009.

6. Management Services Agreement between White River Life Reinsurance Company and Hartford Life and Annutiy Insurance Company effective October 1, 2009, for Hartford Life and Annuity Insurance Company to provide all management and administrative services for White River Life Reinsurance Company.

7. A new Cost Allocation Agreement between Hartford Fire Insurance Company and Specialty Risk Services, LLC, effective August 17, 2009. This Cost Allocation Agreement is a replacement of the agreement that was effective February 9, 2007 which was terminated.

8. Services and Cost Allocation Agreement between Hartford Fire Insurance Company and Catalyst360, LLC effective December 10, 2008.

9. Services and Cost Allocation Agreement between Hartford Fire Insurance Company and The Hartford effective February 25, 2008.

10. Services and Cost Allocation Agreement between Hartford Fire Insurance Company, Access CoverageCorp. Technologies, Inc., Hartford Residual Market, LLC, Hartford Technology Services Company, LLC, Trumbull Flood Management, LLC, and Trumbull Services, LLC, effective December 31, 2007.

11. Management Services Agreement between First State Insurance Company, New England Reinsurance Corporation, and New England Insurance Company (collectively "the First State companies") and Hartford Fire Insurance Company and Horizon Management Group, LLC, effective December 31, 2007, for Hartford Fire Insurance Company and Horizon Management Group, LLC to provide all management and administrative services for the First State companies.

12. Management Services Agreement between Champlain Life Reinsurance Company and Hartford Life and Annutiy Insurance Company effective November 28, 2007, for Hartford Life and Annuity Insurance Company to provide all management and administrative services for Champlain Life Reinsurance Company.

13. Third Party Administrator Agreement between Hartford Fire Insurance Company and Specialty Risk Services, LLC, effective January 1, 2003, and amended November 18, 2003, for Specialty Risk Services, LLC to handle the claims under the insurance policies issued by Hartford Fire Insurance Company.

14. Amended and Restated Management Agreement dated January 1, 2002, amended July 1, 2003 and December 23, 2004, between Hartford Fire Insurance Company, Hartford Accident and Indemnity Company and HIMCO for HIMCO to serve as investment manager.

15. Second Amended and Restated Investment Pooling Agreement, dated as of January 23, 2001, between HIS (assigned to HIMCO on December 31, 2005 due to merger of HIS into HIMCO) and Hartford Accident and Indemnity Company, Hartford Casualty Insurance Company, Hartford Fire Insurance Company, Hartford Insurance Company of Illinois, Hartford Insurance Company of the Midwest, Hartford Life and Accident Insurance Company, Hartford Life Insurance Company, Hartford Underwriters Insurance Company, Hartford International Life Reassurance Corporation, Hartford Life and Annuity Insurance Company Insurance Company, Nutmeg Insurance Company, Pacific Insurance Company, Limited, Property and Casualty Insurance Company of Hartford, Trumbull Insurance Company, Twin City Fire Insurance Company, Sentinel Insurance Company, Ltd., American Maturity Life Insurance Company, First State Insurance Company, New England Insurance Company, New England Reinsurance Corporation, Fencourt Reinsurance Company, Ltd., Hartford Insurance Company of the Southeast, and Hartford Insurance, Ltd.

16. Commission and Distribution Expense Reimbursement Agreement, effective December 27, 2005, between Hartford Life Insurance Company, Hartford Life and Annuity Insurance Company, and Hartford Securities Distribution Company, Inc.

17. Investment Management and Administrative Agreement between HIMCO and Hartford Fire Insurance Company effective November 16, 1998 and amended June 15, 2005. This agreement is for HIMCO to provide investment management services for the Hartford London Branch Operations.

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES (continued)

18. Hartford Life Cost Allocation Agreement with Hartford Fire Insurance Company, Hartford Life, Inc. ("HLI"), and Hartford Life and Accident Insurance Company effective January 1, 1996, amended and restated December 16, 1996, amended and restated May 19, 1997, amended September 28, 2004 and amended March 17, 2005. The amendments reflect the insertion of HLI in the ownership structure and to include various subsidiaries of HLI.

19. Principal Underwriting Agreement between Hartford Equity Sales Company, Inc., Hartford Life Insurance Company, and Hartford Life and Annuity Insurance Company effective June 26, 1995.

20. Principal Underwriting Agreement between Hartford Securities Distribution Company, Inc., Hartford Life Insurance Company, and Hartford Life and Annuity Insurance Company effective June 26, 1995.

21. Investment Management Agreement between American Maturity Life Insurance Company and Hartford Life Insurance Company effective February 1995.

22. The Hartford Insurance Group Reinsurance and Pooling Agreement, effective January 1, 1989, endorsed December 31, 1992 to remove the First State companies, and endorsed January 1, 1994 to add Property and Casualty Insurance Company of Hartford, as described in Note 26 of the affiliated property and casualty annual statements.

23. General Reinsurance Agreement, effective January 1, 1970, amended January 1, 1980, between Hartford Fire Insurance Company, Hartford Accident and Indemnity Company, Hartford Underwriters Insurance Company, Hartford Life Insurance Company and Hartford Life and Accident Insurance Company where Hartford Fire Insurance Company cedes all accident and health business to Hartford Life and Accident Insurance Company.

G. The Company is a wholly-owned indirect subsidiary of The Hartford. For specific ownership/affiliate relationships, refer to the Legal Entities Organization Chart contained in Schedule Y.

H. The Company owns 2,816,340 shares of stock of its ultimate parent, The Hartford. The Company is a wholly owned direct subsidiary of Hartford Fire. Hartford Fire does not directly own shares of The Hartford. The statement value of The Hartford's shares at December 31, 2010 was $63 million, as determined in accordance with NAIC Securities Valuation Office guidelines.

I. The Company has no investments in subsidiary, controlled and affiliated ("SCA") entities that exceed 10% of the Company's admitted assets.

J. The Company did not recognize any impairments related to SCA entity investments in 2010 and 2009.

K. Foreign subsidiary valued using CARVM is not applicable.

L. The Company does not hold an investment in a downstream non-insurance holding company.

11. DEBT

None

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

Other postretirement benefit plans are included in the financial statements of Hartford Fire (an affiliated insurer).

B. Defined Contribution Plans

Substantially all employees of The Hartford are eligible to participate in the Hartford Investment and Savings Plan under which designated contributions may be invested in the common stock of The Hartford or certain other investments. These contributions are matched, up to 3% of compensation, by The Hartford. In addition, the Hartford began allocating a percentage of base salary to the Hartford Investment and Savings Plan for eligible employees. In 2010, employees whose prior year earnings were less than $110,000 received a contribution of 1.5% of base salary and employees whose prior year earnings were more than $110,000 received a contribution of 0.5% of base salary. The cost allocated to the Hartford Fire Insurance Pool (the "Pool"), as described in Note 26, for the plan was $37,296,065 and $38,633,052 for 2010 and 2009, respectively. Based on its pooling percentage of 32.69%, the Company's share of the Pool's allocated expenses was $12,192,084 and $12,629,145 for 2010 and 2009, respectively.

D. Consolidated/Holding Company Plans

The Hartford maintains unfunded excess plans (the "Excess Plan") to provide benefits in excess of amounts permitted to be paid to participants of the U.S. Plan under the provisions of the Internal Revenue Code and individual retirement agreements with certain retired directors providing for unfunded supplemental pension benefits. Additionally, The Hartford maintains a Canada qualified defined benefit pension plan as well as an unfunded supplemental plan providing benefits in excess of amounts permitted to be paid under the Canadian Income Tax Act (collectively, the "Canada Plans"). These plans shall be collectively referred to as the "Pension Plans".

In December 2010, the Pool recognized pension expense of $48,000,000, which is equal to its allocation from The Hartford of $80,000,000 of contributions to the U.S. Plan. Based on its pooling percentage of 32.69%, the Company's share of the Pool's allocated expense was $15,691,200.

In July 2010, the Pool recognized pension expense of $72,000,000, which is equal to its allocation from The Hartford of $120,000,000 of contributions to the U.S. Plan. Based on its pooling percentage of 32.69%, the Company's share of the Pool's allocated expense was $23,536,800.

In December 2009, the Pool recognized pension expense of $48,000,000, which is equal to its allocation from The Hartford of $80,000,000 of contributions to the U.S. Plan. Based on its pooling percentage of 32.69%, the Company's share of the Pool's allocated expense was $15,691,200.

In August 2009, the Pool recognized pension expense of $72,000,000, which is equal to its allocation from The Hartford of $120,000,000 of contributions to the U.S. Plan. Based on its pooling percentage of 32.69%, the Company's share of the Pool's allocated expense was $23,536,800.

During the period from January 1, 2010 to December 31, 2010, the Pool recognized pension expense of $952,654 for contributions to the Canada Plans. Based on its pooling percentage of 32.69%, the Company's share of the Pool's allocated expenses was $311,423.

During the period from January 1, 2009 to December 31, 2009, the Pool recognized pension expense of $1,046,261 for contributions to the Canada Plans. Based on its pooling percentage of 32.69%, the Company's share of the Pool's allocated expenses was $342,023.

E. Post-employment Benefits and Compensated Absences

As part of the medical plan, The Hartford provides medical benefits to employees on long-term disability. The obligation under this plan was $12,771,766 and $16,086,765 as of December 31, 2010 and 2009, respectively. Expense for the Pool under this plan was $1,176,600 and $1,331,400 for the years ended December 31, 2010 and 2009, respectively. Income for the Pool under this plan was $3,165,602 and $2,370,000 for the years ended December 31, 2010 and 2009, respectively, resulting from valuation adjustments. Based on its pooling percentage of 32.69%, the Company's share of the Pool's allocated expenses was $384,631 and $435,235 for 2010 and 2009, respectively, and the Company's share of the Pool's allocated income was $1,034,835 and $774,753 for 2010 and 2009, respectively.

NOTES TO FINANCIAL STATEMENTS

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS (continued)

In addition, the Hartford participates in a post-employment plan that provides salary continuance benefits to employees on long-term disability. Expense under this plan allocated to the Pool was $3,573,092 and $1,800,898 for the years ended December 31, 2010 and 2009, respectively. Based on its pooling percentage of 32.69%, the Company's share of the Pool's allocated expenses was $1,168,044 and $588,714 for 2010 and 2009, respectively.

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

1. The Company has 4,000,000 shares of common capital stock authorized and 4,000,000 shares issued and outstanding with a par value of $10.00 per share.

2. The Company has no preferred shares authorized.

3. The maximum amount of dividends that can be paid by State of Connecticut insurance companies to shareholders without prior approval of the Insurance Commissioner is subject to restrictions relating to policyholder surplus and net income. At December 31, 2010, policyholders' surplus was $3,182,956,459 including $19,339,000 of additional admitted deferred tax assets related to SSAP No.10R and net income was $599,235,438. The maximum dividend payout that may be made without prior approval in 2011 is $599,235,438, which excludes the impact of the additional admitted deferred tax assets related to SSAP No. 10R. In addition, if any dividend exceeds the insurer's earned surplus, it requires the prior approval of the Connecticut Insurance Commissioner. Dividends are paid as determined by the Board of Directors.

4. On September 30, 2010, Hartford A&I paid an ordinary cash dividend of $289,000,000 to Hartford Fire.

   On September 8, 2009, Hartford A&I paid an extraordinary cash dividend of $400,000,000 to Hartford Fire.

5. Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

6. No restrictions have been placed on the unassigned funds of the Company.

7. Mutual Surplus Advances – not applicable

8. No stock is being held by the Company for special purposes.

9. Changes in balances of special surplus funds from the prior year are due to the adoption of SSAP No. 10R. (See Note 2A.)

10. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains or (losses) is $556,036,196.

11. The Company did not issue any surplus debentures or similar obligations in 2010 or 2009.

12. The Company did not have any restatements due to quasi-reorganization in 2010 or 2009.

13. The Company did not have any quasi-reorganizations in 2010 or 2009.

14. CONTINGENCIES

A. Contingent Commitments

See Note 27.

At December 31, 2010, the Company had outstanding commitments totaling $245,480,638 of which $171,822,479 is committed to fund limited partnership investments. These capital commitments can be called by the partnership during the commitment period (on average 2 to 5 years) to fund working capital needs or to purchase new investments. Once the commitment period expires, the Company is under no obligation to fund the remaining unfunded commitment but may elect to do so. The remaining $73,658,159 of outstanding commitments is primarily related to various private placement and mortgage loan commitments with a commitment period that expires in less than one year.

The Company has no other material contingent liabilities other than those set forth in Note 10E.

B. Assessments

In all states, insurers licensed to transact certain classes of insurance are required to become members of a guaranty fund. In most states, in the event of the insolvency of an insurer writing any such class of insurance in the state, members of the funds are assessed to pay certain claims of the insolvent insurer. A particular state's fund assesses its members based on their respective written premiums in the state for the classes of insurance in which the insolvent insurer was engaged. Assessments are generally limited for any year to one or two percent of premiums written per year, depending on the state.

The Hartford accounts for guaranty fund and other insurance assessments in accordance with SSAP No. 35, (Guaranty Fund and Other Assessments). Liabilities for guaranty fund and other insurance-related assessments are included as part of taxes, licenses and fees. As of December 31, 2010 and 2009, the Company's liability balance was $32,178,065 and $29,451,271, respectively. As of December 31, 2010 and 2009, the Company's premium tax offsets and policy surcharges reported as assets were $5,769,061 and $8,070,982, respectively.

C. Gain Contingencies

None

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

The claims/losses related to extra contractual obligation lawsuits or bad faith lawsuits paid during the reporting period on a direct basis were not material, either individually or on an aggregated basis.

E. All Other Contingencies

The Company is or may become involved in claims litigation arising in the ordinary course of business, both as a liability insurer defending third-party claims brought against insureds and as an insurer defending coverage claims brought against it. The Company accounts for such activity through the establishment of unpaid loss and loss adjustment expense reserves. Subject to the uncertainties discussed in Note 1.C.11 in the 2010 Annual Statement regarding Asbestos/Environmental reserves, management expects that the ultimate liability, if any, with respect to such ordinary-course claims litigation, after consideration of provisions made for potential losses and costs of defense, will not be material to the financial condition of the Company. The Company is or may become involved in various other legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

NOTES TO FINANCIAL STATEMENTS

14. CONTINGENCIES (continued)

Broker Compensation Litigation – Following the New York Attorney General's filing of a civil complaint against Marsh & McLennan Companies, Inc., and Marsh, Inc. (collectively, "Marsh") in October 2004 alleging that certain insurance companies, including The Hartford, the ultimate parent company of the Company, participated with Marsh in arrangements to submit inflated bids for business insurance and paid contingent commissions to ensure that Marsh would direct business to them, private plaintiffs brought several lawsuits against Hartford Fire Insurance Company and certain of its affiliates predicated on the allegations in the Marsh complaint, to which the Company was not party. Among these is a multidistrict litigation in the United States District Court for the District of New Jersey. One consolidated amended complaint filed in the multidistrict litigation related to conduct in connection with the sale of property-casualty insurance. Hartford Fire Insurance Company and certain of its affiliates are named in that complaint. The complaint asserts, on behalf of a putative class of persons who purchased insurance through broker defendants, claims under the Sherman Act, the Racketeer Influenced and Corrupt Organizations Act ("RICO"), and state law. The claim is predicated upon allegedly undisclosed or otherwise improper payments of contingent commissions to the broker defendants to steer business to the insurance company defendants. The district court has dismissed the Sherman Act and RICO claims in the complaint for failure to state a claim. The district court further declined to exercise supplemental jurisdiction over the state law claims and dismissed those claims without prejudice. The plaintiffs appealed the dismissal of the claims in the consolidated amended complaint. In August 2010, the United States Court of Appeals for the Third Circuit affirmed the dismissal of the Sherman Act and RICO claims against The Hartford. The Third Circuit vacated the dismissal of the Sherman Act and RICO claims against some defendants and vacated the dismissal of the state-law claims as to all defendants in light of the reinstatement of the federal claims. The defendants have moved to dismiss the remaining claims.

Investment And Savings Plan ERISA Class Action Litigation – In November and December 2008, following a decline in the share price of The Hartford's common stock, seven putative class action lawsuits were filed in the United States District Court for the District of Connecticut on behalf of certain participants in the Hartford Investment and Savings Plan, which offers The Hartford's common stock as one of many investment options. Hartford Fire Insurance Company and certain of its affiliates were named in certain of these lawsuits. These lawsuits have been consolidated, and a consolidated amended class-action complaint was filed on March 23, 2009, alleging that The Hartford and certain of its officers and employees violated the Employee Retirement Income Security Act of 1974 ("ERISA") by allowing the Hartford Investment and Savings Plan's participants to invest in The Hartford's common stock and by failing to disclose to the Hartford Investment and Savings Plan's participants information about The Hartford's financial condition. The lawsuit seeks restitution or damages for losses arising from the investment of the Hartford Investment and Savings Plan's assets in The Hartford's common stock during the period from December 10, 2007 to the present. In January 2010, the district court denied The Hartford's motion to dismiss the consolidated amended complaint. The Hartford disputes the allegations and intends to defend this action vigorously.

Structured Settlement Class Action - In October 2005, a putative nationwide class action was filed in the United States District Court for the District of Connecticut against The Hartford and several of its subsidiaries on behalf of persons who had asserted claims against an insured of a Hartford property & casualty insurance company that resulted in a settlement in which some or all of the settlement amount was structured to afford a schedule of future payments of specified amounts funded by an annuity from a Hartford life insurance company ("Structured Settlements"). The operative complaint alleges that since 1997, The Hartford and certain of its subsidiaries have deprived the settling claimants of the value of their damages recoveries by secretly deducting 15% of the annuity premium of every Structured Settlement to cover brokers' commissions, other fees and costs, taxes, and a profit for the annuity provider, and asserts claims under RICO and state law. The district court certified a class for the RICO and fraud claims in March 2009, and the Hartford's petition to the United States Court of Appeals for the Second Circuit for permission to file an interlocutory appeal of the class-certification ruling was denied in October 2009. In April 2010, the parties reached an agreement in principle to settle on a nationwide class basis, under which The Hartford would pay $72.5 million in exchange for a full release and dismissal of the litigation. An accrual of $18.1 million was included in Hartford Fire's results as of March 31, 2010 for the property & casualty portion of the settlement. The settlement received final court approval in September 2010 and was paid in third quarter 2010.

Fair Credit Reporting Act Class Action – In February 2007, the United States District Court for the District of Oregon gave final approval of The Hartford's settlement of a lawsuit brought on behalf of a class of homeowners and automobile policy holders alleging that The Hartford willfully violated the Fair Credit Reporting Act by failing to send appropriate notices to new customers whose initial rates were higher than they would have been had the customer had a more favorable credit report. Hartford Fire and certain of its affiliates were named in this lawsuit. The Hartford paid approximately $84.3 million to eligible claimants and their counsel in connection with the settlement and has sought reimbursement from its Excess Professional Liability Insurance Program for the portion of the settlement in excess of The Hartford's $10 million self-insured retention. Certain insurance carriers participating in that program disputed coverage for the settlement, and one of the excess insurers commenced an arbitration that resulted in an award in The Hartford's favor and payments to The Hartford of approximately $30.1 million, thereby exhausting the primary and first layer excess policies. In June 2009, the second layer excess carriers commenced an arbitration to resolve the dispute over coverage for the remainder of the amounts paid by The Hartford. Management believes it is probable that The Hartford's coverage position ultimately will be sustained.

For additional information, please refer to the current and periodic reports filed by The Hartford with the United States Securities and Exchange Commission.

15. LEASES

None

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

The Company is not exposed to any significant credit concentration risk of a single issuer of fixed maturities, excluding U.S. Government, government agency securities, short-term pools and wholly owned subsidiaries, as of December 31, 2010.

Bonds have off-balance sheet risk. For trade terms and other detailed information, see Schedule D, Bonds and Stocks. Additionally, bond statement value, fair value and unrealized gains and losses are aggregated in General Interrogatories, Part 1, No. 29.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counter-party and other trade terms are available in Schedule DB, Derivative Instruments, for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy see Note 8, Derivative Instruments.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITES

A. Transfers of Receivables Reported as Sales

The Company did not have any transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

In 2009, the Company participated in a securities lending program to generate additional income, whereby certain domestic fixed income securities were loaned from the Company's investment portfolio to qualifying third parties. Borrowers of these securities provided collateral of 102% of the market value of the loaned securities. Acceptable collateral was in the form of cash or U.S. Government securities. The market value of the loaned securities was monitored and additional collateral was obtained if the market value of the collateral fell below 100% of the market value of the loaned securities. Under the terms of the securities lending program, the lending agent indemnified the Company against borrower defaults. The Company was only permitted by contract to sell or repledge the noncash collateral in the event of a default by the counterparty. The Company did not participate in the securities lending program in 2010.

C. Wash Sales

None

NOTES TO FINANCIAL STATEMENTS

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

A. ASO Plans

None

B. ASC Plans

None

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract

None

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

None

20. FAIR VALUE MEASUREMENTS

Certain of the following financial instruments are carried at fair value in the Company's Financial Statements: bonds, stocks and derivatives. The following section applies the fair value hierarchy and disclosure requirements for the Company's financial instruments that are carried at fair value. The fair value hierarchy prioritizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2 or 3).

Level 1 Observable inputs that reflect quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.

Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability or prices for similar assets and liabilities. Most bonds and preferred stocks are model priced by vendors using observable inputs and are classified within Level 2. Also included in the Level 2 category are investment grade private placement securities and derivative instruments that have no significant unobservable market inputs.

Level 3 Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Level 3 securities include less liquid securities such as lower quality asset-backed securities, including commercial mortgage-backed securities ("CMBS"), commercial real estate ("CRE") CDOs, and below investment grade private placement securities. Also included in Level 3 are certain complex derivative securities.. Because Level 3 fair values, by their nature, contain one or more significant unobservable market inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of an amount that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. Transfers of securities among the levels occur at the beginning of the reporting period. Transfers between Level 1 and Level 2 were not material for the year ended December 31, 2010. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such as they are primarily priced by independent brokers and/or within illiquid markets.

These disclosures provide information as to the extent to which the Company uses fair value to measure financial instruments and information about the inputs used to value those financial instruments to allow users to assess the relative reliability of the measurements. The following table presents assets and (liabilities) carried at fair value by hierarchy level.

	December 31, 2010			
(Amounts in thousands)	Total	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Assets accounted for at fair value				
States, municipalities and political subdivisions	$ 843	$ -	$ 843	$ -
All other corporate	89,804	-	2,609	87,195
All other corporate – asset-backed	153,592	-	117,989	35,603
Hybrid securities	8,983	-	8,983	-
Preferred stocks	145,882	-	104,787	41,095
Common stocks	15,611	2,279	-	13,332
Total bonds and stocks	414,715	2,279	235,211	177,225
Derivative assets				
Credit derivatives	9,134	-	1,101	8,033
Foreign exchange derivatives	9,159	-	9,159	-
Interest rate derivatives	(2,173)	-	(2,173)	-
Total derivative assets	16,120	-	8,087	8,033
Total assets accounted for at fair value	$ 430,835	$ 2,279	$ 243,298	$ 185,258
Liabilities accounted for at fair value				
Derivative liabilities				
Credit derivatives	$ (50,061)	$ -	$ (11,600)	$ (38,461)
Foreign exchange derivatives	(6,880)	-	(6,880)	-
Interest rate derivatives	(36,640)	-	(36,640)	-
Total liabilities accounted for at fair value	$ (93,581)	$ -	$ (55,120)	$ (38,461)

Determination of Fair Values

The valuation methodologies used to determine the fair values of assets and liabilities under the "exit price" notion reflect market-participant objectives and are based on the application of the fair value hierarchy that prioritizes relevant observable market inputs over unobservable inputs. The Company determines the fair values of certain financial assets and financial liabilities based on quoted market prices where available and where prices represent a reasonable estimate of fair value. The Company also determines fair value based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, liquidity and, where appropriate, risk margins on unobservable parameters. The following is a discussion of the methodologies used to determine fair values for the financial instruments listed in the above tables.

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS (continued)

Bonds and Stocks

The fair value of bonds and stocks in an active and orderly market (e.g. not distressed or forced liquidation) is determined by management after considering one of three primary sources of information: third-party pricing services, independent broker quotations or pricing matrices. Security pricing is applied using a "waterfall" approach whereby publicly available prices are first sought from third-party pricing services, the remaining unpriced securities are submitted to independent brokers for prices, or lastly, securities are priced using a pricing matrix. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services will normally derive the security prices from recent reported trades for identical or similar securities making adjustments through the reporting date based upon available market observable information as outlined above. If there are no recently reported trades, the third-party pricing services and independent brokers may use matrix or model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at an estimated market rate. Included in the pricing of certain asset-backed securities are estimates of the rate of future prepayments of principal over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral. Actual prepayment experience may vary from these estimates.

Prices from third-party pricing services are often unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

A pricing matrix is used to price private placement securities for which the Company is unable to obtain a price from a third-party pricing service by discounting the expected future cash flows from the security by a developed market discount rate utilizing current credit spreads. Credit spreads are developed each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The appropriate credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing an independent public security index and trade information and adjusting for the non-public nature of the securities.

The Company performs a monthly analysis of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. As a part of this analysis, the Company considers trading volume and other factors to determine whether the decline in market activity is significant when compared to normal activity in an active market, and if so, whether transactions may not be orderly considering the weight of available evidence. If the available evidence indicates that pricing is based upon transactions that are stale or not orderly, the Company places little, if any, weight on the transaction price and will estimate fair value utilizing an internal pricing model. This process involves quantitative and qualitative analysis and is overseen by investment and accounting professionals. Examples of procedures performed include, but are not limited to, initial and on-going review of third-party pricing services' methodologies, review of pricing statistics and trends, back testing recent trades, and monitoring of trading volumes, new issuance activity and other market activities. In addition, the Company ensures that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models developed based on spreads, and when available, market indices. As a result of this analysis, if the Company determines that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly. The Company's internal pricing model utilizes the Company's best estimate of expected future cash flows discounted at a rate of return that a market participant would require. The significant inputs to the model include, but are not limited to, current market inputs, such as credit loss assumptions, estimated prepayment speeds and market risk premiums.

The Company has analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are market observable. Due to a general lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models that utilize independent market data inputs, quoted market prices for exchange-traded derivatives, or independent broker quotations. As of December 31, 2010, 98% of derivatives, based upon notional values, were priced by valuation models or quoted market prices. The remaining derivatives were priced by broker quotations. The Company performs a monthly analysis on derivative valuations which includes both quantitative and qualitative analysis. Examples of procedures performed include, but are not limited to, review of pricing statistics and trends, back testing recent trades, analyzing the impacts of changes in the market environment, and review of changes in market value for each derivative including those derivatives priced by brokers.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Techniques and Inputs for Investments

Generally, the Company determines the estimated fair value of its bonds and stocks using the market approach. The income approach is used for securities priced using a pricing matrix, as well as for derivative instruments. For Level 1 investments, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For most of the Company's debt securities, the following inputs are typically used in the Company's pricing methods: reported trades, benchmark yields, bids and/or estimated cash flows. Inputs also include issuer spreads, which may consider credit default swaps. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

A description of additional inputs used in the Company's Level 2 and Level 3 measurements is listed below:

Level 2 The fair values of most of the Company's Level 2 investments are determined by management after considering prices received from third party pricing services. These investments include most bonds and preferred stocks.

- Asset-backed securities – Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions and credit default swap indices.
- Corporates – Primary inputs also include observations of credit default swap curves related to the issuer.
- Municipals – Primary inputs also include Municipal Securities Rulemaking Board reported trades and material event notices, and issuer financial statements.
- Credit derivatives – Significant inputs primarily include the swap yield curve and credit curves.
- Foreign exchange derivatives – Significant inputs primarily include the swap yield curve, currency spot and forward rates, and cross currency basis curves.
- Interest rate derivatives – Significant input is primarily the swap yield curve.

Level 3 Most of the Company's securities classified as Level 3 are valued based on brokers' prices. Primary inputs for these securities are consistent with the typical inputs used in Level 1 and Level 2 measurements noted above, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Also included in Level 3 are certain derivative instruments that either have significant unobservable inputs or are valued based on broker quotations. Significant inputs for these derivative contracts primarily include the typical inputs used in the Level 1 and Level 2 measurements noted above, but also may include the following:

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS (continued)

- Credit derivatives- Significant unobservable inputs may include credit correlation and swap yield curve and credit curve extrapolation beyond observable limits.

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

The table below provides a fair roll-forward of financial instruments measured at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2010:

(Amounts in thousands)		Total realized/unrealized gains (losses) included in:					
Asset (Liability)	Fair value as of Jan. 1, 2010	Net income [1]	Surplus	Purchases, issuances, and settlements	Transfers in to Level 3 [2]	Transfers out of Level 3 [2]	Fair value as of December 31, 2010
Assets							
All other corporate	$ 94,426	$ (455)	$ 5,158	$ (28,890)	$ 32,754	$ (15,798)	$ 87,195
All other corporate – asset-backed	17,917	(2,667)	11,994	(5,730)	16,693	(2,604)	35,603
Hybrid securities	127	(120)	176	(183)	-	-	-
Preferred stocks	-	(927)	(2,167)	264	43,925	-	41,095
Common stocks	9,763	13	(575)	4,131	-	-	13,332
Total bonds and stocks	122,233	(4,156)	14,586	(30,408)	93,372	(18,402)	177,225
Derivatives							
Credit derivatives [3]	(40,856)	-	(2,751)	13,179	-	-	(30,428)

[1] All amounts in these columns are reported in net realized capital gains (losses). All amounts are before income taxes.
[2] Transfers in and/or (out) of Level 3 are primarily attributable to changes in the availability of market observable information.
[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

21. OTHER ITEMS

A. Extraordinary Items

None

B. Troubled Debt Restructuring: Debtors

None

C. Other Disclosures

The Company enters into various collateral arrangements, which require both the pledging and accepting of collateral in connection with its derivative instruments. As of December 31, 2010 and 2009, collateral pledged of $88,179,395 and $72,229,817 respectively, was included in bonds on the balance sheet. As of December 31, 2010 and 2009, the Company has accepted collateral relating to the collateral arrangements of cash and U.S. Government securities with a statement value of $5,940,000 and $,22,818,842 respectively. At December 31, 2010 and 2009, cash collateral of $5,940,000 and $3,170,000, respectively, was invested and recorded in the balance sheet in short-term investments with a corresponding amount recorded in other liabilities.

D. Uncollectible Premiums Receivable

None

E. Business Interruption Insurance Recoveries

None

F. State Transferable Tax Credits

None

G. Subprime Mortgage Related Risk Exposure

1. In assessing its exposure to subprime risk, the Company defines subprime mortgage lending as the origination of residential mortgage loans to customers with weak credit profiles. Although characteristics may vary by investment, generally subprime mortgage loans feature high initial loan-to-value ratios or incorporate low initial payments based on a fixed introductory rate that resets to a variable index rate plus a margin for the remaining term of the loan. The Company is not an originator of below-prime mortgages, but holds direct investments in certain asset-backed securities with subprime exposure. The slowing U.S. housing market, greater use of affordability mortgage products, and relaxed underwriting standards for some originators of below-prime loans has recently led to higher delinquency and loss rates. These factors have caused a pull-back in market liquidity and repricing of risk, which has led to an increase in unrealized losses. To manage its risk, the Company performs a cash flow analysis on its subprime holdings stressing multiple variables, including prepayment speeds, default rates, and loss severity. Based on this analysis and the Company's expectation of future loan performance, other than certain credit related impairments, future payments are expected to be received in accordance with the contractual terms of the securities, and therefore unrealized losses are primarily due to changes in asset values. In addition, the Company has a security monitoring process overseen by a committee of investment and accounting professionals that identifies securities, including those with subprime exposure, that are subjected to an enhanced analysis on a quarterly basis. Specifically, in accordance with SSAP No. 43 Revised, if management determines that the estimated discounted cash flows of an asset-backed security are less than its amortized cost, then an OTTI charge is recognized equal to the difference between the amortized cost and estimated discounted cash flows of the security. The estimated discounted cash flows of the impaired investment become its new cost basis. Estimating future cash flows is a quantitative and qualitative process that incorporates information received from third party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. As a result, actual results may differ from estimates. In addition, projections of expected future cash flows may change based upon new information regarding the performance of the underlying collateral.

2. Direct exposure through investments in subprime mortgage loans is not applicable.

3. Direct exposure through Residential Mortgage Backed Securities:

Actual Cost	Book/Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
$99,050,016	$49,333,631	$43,182,803	$26,891,654

4. Underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage is not applicable.

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

None

23. REINSURANCE

A. Unsecured Reinsurance Recoverables

As mentioned in Note 10F.22, the Company is a participant in the Hartford Insurance Group Reinsurance and Pooling Agreement. All reinsurance assets and liabilities resulting from this agreement appear in the financial statements of Hartford Fire.

B. Reinsurance Recoverable in Dispute

As mentioned in Note 10F.22, the Company is a participant in the Hartford Insurance Group Reinsurance and Pooling Agreement. All reinsurance assets and liabilities resulting from this agreement appear in the financial statements of Hartford Fire.

C. Reinsurance Assumed and Ceded

As mentioned in Note 10F.22, the Company is a participant in the Hartford Insurance Group Reinsurance and Pooling Agreement. All external return commission resulting from reinsurance assumed or ceded appear in the financial statements of Hartford Fire.

D. Uncollectible Reinsurance

There were no write-offs of uncollectible ceded reinsurance that had an effect on net income or surplus during either 2010 or 2009 since the balances were previously provided for in the reserve for uncollectible reinsurance.

E. Commutation of Ceded Reinsurance

None

F. Retroactive Reinsurance

See Retroactive Reinsurance Addendum following Notes disclosures.

G. Reinsurance Accounted for as a Deposit

None

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A. Accrued retrospective premiums reported on Page 2, Assets, Line 15.3, Column 3 have been determined based upon loss experience on business subject to such experience rating adjustment.

B. Accrued retrospective premiums are recorded through an adjustment to earned premium.

C. The Company does not take a loss sensitive credit for Risk-Based Capital and is, therefore, not required to complete Schedule P, Part 7A, Primary Loss Sensitive Contracts.

D. Ten percent of the amount not offset by retrospective return premiums, other liabilities to the same party (other than loss and loss expense reserves), or collateral as permitted by the NAIC, has been nonadmitted.

Total accrued retro premiums	$11,374,161
Premiums not secured	$11,374,161
Nonadmitted portion (10%)	1,137,416
Net admitted amount	$10,236,745

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves as of December 31, 2009 were $5,517,762,266. From January 1, 2010 through December 31, 2010, $1,191,546,971 has been paid for loss and loss adjustment expenses attributable to insured events of prior accident years. Prior accident year reserves are now $4,246,574,300 as a result of a release of $79,640,995 related to the re-estimate of unpaid claims and claim adjustment expenses. Reserve changes were driven by releases in personal and commercial auto liability, general liability, workers' compensation and claims-made professional liability, where loss experience has emerged at levels lower than expectations. In addition, the Company decreased its estimate of uncollectible reinsurance, which has improved net reserve estimates. Finally, reserve strengthening for asbestos and environmental liabilities partially offset the reserve releases.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company participates in the Pool, a property/casualty pooling arrangement whereby premiums, losses and insurance expenses (including personnel expenses) are reapportioned and shared by the members of the Pool in accordance with fixed participation percentages that are stated below. The following lists the property and casualty affiliates that participate in the Pool and sets forth each company's respective participation for both 2010 and 2009:

NAIC#	Company	%	NAIC#	Company	%
19682	Hartford Fire Insurance Company	41.50	27120	Trumbull Insurance Company	.50
22357	Hartford Accident and Indemnity Company	32.69	38253	Hartford Lloyd's Insurance Company	.01
29424	Hartford Casualty Insurance Company	5.50	37478	Hartford Insurance Company of the Midwest	.50
30104	Hartford Underwriters Insurance Company	4.00	38261	Hartford Insurance Company of the Southeast	.50
29459	Twin City Fire Insurance Company	1.50	39608	Nutmeg Insurance Company	.70
10046	Pacific Insurance Company, Limited	1.70	11000	Sentinel Insurance Company, Ltd.	.30
38288	Hartford Insurance Company of Illinois	10.10	34690	Property and Casualty Insurance Company of Hartford	.50

Hartford Fire reinsures business with affiliated and non-affiliated reinsurers prior to pooling with its affiliated Pool members. Hartford Fire also assumes all direct business (except for accident & health business) written by Pool members. Hartford Fire then cedes a percentage of the total Pool to each participant of the Pool based on the percentage shown above. The Provision for Reinsurance (Schedule F, Part 7) is absorbed completely by the lead company in the Pool (Hartford Fire).

NOTES TO FINANCIAL STATEMENTS

26. INTERCOMPANY POOLING ARRANGEMENTS (continued)

At December 31, 2010, Hartford Fire had intercompany receivables and intercompany payables with the following affiliate companies:

	Intercompany Receivable from:	Intercompany Payable to:
Hartford Accident and Indemnity Company	$184,069,918	$179,858,008
Hartford Casualty Insurance Company	30,813,815	34,156,483
Hartford Underwriters Insurance Company	22,410,047	24,244,217
Twin City Fire Insurance Company	8,403,768	9,837,899
Pacific Insurance Company, Limited	9,524,270	9,117,994
Hartford Insurance Company of Illinois	56,924,109	55,569,467
Trumbull Insurance Company	2,801,256	3,829,702
Hartford Lloyd's Insurance Company	56,025	308,122
Hartford Insurance Company of the Midwest	2,801,256	5,218,131
Hartford Insurance Company of the Southeast	2,801,256	2,856,428
Nutmeg Insurance Company	3,965,605	3,851,349
Sentinel Insurance Company, Ltd.	1,680,754	4,132,614
Property and Casualty Insurance Company of Hartford	2,801,256	5,002,689

27. STRUCTURED SETTLEMENTS

A. To settle certain claims, the Company has purchased annuities from various life insurers, including affiliated life insurers, for which the claimant is the payee but the Company is the owner of the annuity and is contingently liable to the claimant for the claim in the event the issuer of the annuity is unable to perform. The Company eliminated its loss reserves for these claims at the time the annuities were purchased. The present value of annuity contracts owned by the Company that were in force as of December 31, 2010 and 2009 was $213,483,608 and $215,509,043, respectively. For all other structured settlements, the annuity contract is owned by an assignment company in cases where the Company obtained a qualified assignment. For some annuity contracts owned by an assignment company, the Company did not effectively secure a release of liability from the claimant and, therefore, the Company may remain contingently liable for a portion of these contracts, of which the amount for 2010 and 2009 was $258,758,382 and $260,417,787, respectively.

B. The total value of all annuities due from each respective life insurer to the claimant as payee in excess of 1% of the Company's policyholder's surplus as of December 31, 2010 and 2009 was as follows:

INSURER/LOCATION/LICENSED IN THE COMPANY'S STATE OF DOMICILE	STATEMENT VALUE 2010	2009
Hartford Life Insurance Company/Simsbury, CT/Yes		
Annuities with the Company as owner	$ 78,445,659	$ 80,041,191
Annuities owned by assignment company	258,758,382	260,417,787
Total Hartford Life Insurance Company	$337,204,041	$340,458,978
Western National Life Ins. Company/Amarillo, TX/Yes	$ 32,961,179	$ 33,423,196

28. HEALTH CARE RECEIVABLES

None

29. PARTICIPATING POLICIES

None

30. PREMIUM DEFICIENCY RESERVES

As of December 31, 2010, the Company did not have a premium deficiency reserve. The Company did not consider anticipated investment income when calculating its premium deficiency reserve.

31. HIGH DEDUCTIBLES

As of December 31, 2010, the amount of reserve credit recorded for high deductibles on unpaid claims was $639,901,478.

32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

For workers' compensation, the Company only discounts liabilities for tabular claims. These reserves have been discounted in accordance with tables and interest rates prescribed by the various states and the National Council on Compensation Insurance ("NCCI"). The Company does not discount unpaid loss adjustment expenses.

For case loss reserves only, the underlying table used is the *89-91 U.S. Decennial Life Table* appropriate for males, females, or combined according to the requirements of the state. The discount rate is 3.50% or according to the state requirements. At December 31, 2010 and 2009, liabilities for the Company included $213,502,627 and $196,154,442 of discounted case reserves, respectively. At December 31, 2010 and 2009, the discount on these case reserves totaled $139,942,526 and $132,671,017, respectively.

The Company also participates in involuntary market pools ("involuntary pools") with discounted loss incurred but not reported ("IBNR") estimated by NCCI. At December 31, 2010 and 2009, the share of discounted IBNR reserves attributed to the Company from these involuntary pools amounted to $74,228,894 and $76,605,575, respectively. At December 31, 2010 and 2009, the discount on these involuntary pools reserves totaled $9,490,478 and $9,752,181, respectively.

33. ASBESTOS/ENVIRONMENTAL RESERVES

A. Does the Company have on the books or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses?
Yes (X) No ( )

The Hartford has potential exposure to asbestos arising from direct and assumed contracts. This exposure is largely concentrated in the Other Liability line of business. For a description of the Company's methodology for reserving both reported and IBNR losses, see Note 1.C.11.

NOTES TO FINANCIAL STATEMENTS

33. ASBESTOS/ENVIRONMENTAL RESERVES (continued)

All numbers in the tables and notes below related to Asbestos and Environmental Reserves are pooled using the pooling percentage in Note 26, Intercompany Pooling Arrangements.

Asbestos (including IBNR):

1. Direct:	2006	2007	2008	2009	2010
Beginning reserves	$573,606,870	$482,510,991	$396,530,597	$359,958,081	$334,639,504
Incurred losses and loss adjustment expenses	(27,222,884)	(33,595,943)	17,514,057	12,102,335	54,004,442
Calendar year payments for losses and loss adjustment expenses	63,872,995	52,384,451	54,086,573	37,420,912	43,287,469
Ending reserves	$482,510,991	$396,530,597	$359,958,081	$334,639,504	$345,456,477

2. Assumed Reinsurance:	2006	2007	2008	2009	2010
Beginning reserves	$ 91,374,571	$107,343,656	$ 87,790,110	$86,610,500	$116,076,592
Incurred losses and loss adjustment expenses	17,594,994	(16,671,899)	(1,036,819)	30,021,951	6,738,653
Calendar year payments for losses and loss adjustment expenses	1,625,909	2,881,647	142,791	555,859	1,319,887
Ending reserves	$107,343,656	$ 87,790,110	$ 86,610,500	$116,076,592	$121,495,358

3. Net of Ceded Reinsurance:	2006	2007	2008	2009	2010
Beginning reserves	$388,902,429	$440,499,165	$406,228,604	$386,863,833	$394,528,840
Incurred losses and loss adjustment expenses	89,283,052	(2,702,992)	13,044,132	41,982,167	58,790,975
Calendar year payments for losses and loss adjustment expenses	37,686,316	31,567,569	32,408,903	34,317,160	38,042,137
Ending reserves	$440,499,165	$406,228,604	$386,863,833	$394,528,840	$415,277,678

B. State the amount of the ending reserves for Bulk and IBNR included in A (Loss & LAE):

Amounts at 12/10

Direct basis	$179,991,358
Assumed reinsurance basis	$118,024,549
Net of ceded reinsurance basis	$256,849,525

C. State the amount of ending reserves for loss adjustment expenses included in A (Case, Bulk and IBNR):

Amounts at 12/10

Direct basis	$90,015,187
Assumed reinsurance basis	$ 977,482
Net of ceded reinsurance basis	$50,620,363

D. Does the Company have on the books or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses?

Yes (X) No ( )

The Hartford's environmental reserves, which provide for potential exposure from both reported and IBNR losses, are based upon a comprehensive ground-up analysis of their direct and assumed exposure.

Environmental Reserves (including IBNR):

1. Direct :	2006	2007	2008	2009	2010
Beginning reserves	$51,864,573	$51,042,164	$46,852,176	$57,104,782	$78,460,859
Incurred losses and loss adjustment expenses	12,848,515	15,854,517	18,519,398	32,608,993	18,804,833
Calendar year payments for losses and loss adjustment expenses	13,670,924	20,044,505	8,266,792	11,252,916	12,376,826
Ending reserves	$51,042,164	$46,852,176	$57,104,782	$78,460,859	$84,888,866

2. Assumed Reinsurance:	2006	2007	2008	2009	2010
Beginning reserves	$ 6,331,379	$ 6,073,318	$ 5,705,118	$ 5,088,713	$ 4,846,878
Incurred losses and loss adjustment expenses	(866)	(6,781)	9,153	(9,153)	1,634,500
Calendar year payments for losses and loss adjustment expenses	257,195	361,419	625,558	232,682	548,331
Ending reserves	$ 6,073,318	$ 5,705,118	$ 5,088,713	$ 4,846,878	$ 5,933,047

NOTES TO FINANCIAL STATEMENTS

33. ASBESTOS/ENVIRONMENTAL RESERVES (continued)

3. Net Ceded Reinsurance:	2006	2007	2008	2009	2010
Beginning reserves	$51,798,464	$54,159,362	$47,378,414	$56,437,774	$68,954,408
Incurred losses and loss adjustment expenses	19,781,907	10,813,038	16,314,097	23,911,787	21,740,314
Calendar year payments for losses and loss adjustment expenses	17,421,009	17,593,986	7,254,737	11,395,153	10,763,963
Ending reserves	$54,159,362	$47,378,414	$56,437,774	$68,954,408	$79,930,759

E. State the amount of the ending reserves for Bulk and IBNR included in D (Loss & LAE):

Amounts at 12/10

Direct basis	$75,988,230
Assumed reinsurance basis	$ 2,250,578
Net of ceded reinsurance basis	$67,527,288

F. State the amount of ending reserves for loss adjustment expenses included in D (Case, Bulk and IBNR):

Amounts at 12/10

Direct basis	$33,546,358
Assumed reinsurance basis	$ 269,046
Net of ceded reinsurance basis	$28,770,686

34. SUBSCRIBER SAVINGS ACCOUNTS

None

35. MULTIPLE PERIL CROP INSURANCE

None

36. FINANCIAL GUARANTY INSURANCE

None

RETROACTIVE REINSURANCE - ADDENDUM

The line of business and accident year distribution of the unpaid retroactive reinsurance reserves included in Miscellaneous Liabilities (after pooling) is as follows:

Schedule P - Part 1O - Reinsurance B

Years in Which Premiums Were Earned and Losses Were Incurred	Losses Unpaid				24
	Case Basis		Bulk + IBNR		
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	Total Net Losses and Expenses Unpaid
1. Prior	$33,719	$ –	$823,330	$ –	$857,049
2. 2001	–	–	–	–	–
3. 2002	–	–	–	–	–
4. 2003	–	–	–	–	–
5. 2004	–	–	–	–	–
6. 2005	–	–	–	–	–
7. 2006	–	–	–	–	–
8. 2007	–	–	–	–	–
9. 2008	–	–	–	–	–
10. 2009	–	–	–	–	–
11. 2010	–	–	–	–	–
12. Totals	$33,719	$ –	$823,330	$ –	$857,049

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State regulating? CT

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2007

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2007

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/15/2008

3.4 By what department or departments? CT/IN/IL

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]

4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]

4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

1 Name of Entity	2 NAIC Co. Code	3 State of Domicile

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

6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

7.2 If yes,

7.21 State the percentage of foreign control .....0.000 %

7.22 State the nationality(ies) of the foreign person(s) or entity(ies); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(ies) (e.g., individual, corporation, government, manager or attorney-in-fact)

1 Nationality	2 Type of Entity

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Federal Trust Bank	Sanford, FL			YES	YES	
Hartford Equity Sales Company, Inc.	Simsbury, CT					YES
Hartford Securities Distribution Company, Inc.	Simsbury, CT					YES
Hartford Investment Financial Services, LLC	Simsbury, CT					YES
Hartford Life Distributors, LLC	Wayne, PA					YES
Woodbury Financial Services, Inc.	Woodbury, MN					YES
Hartford Investment Advisers, LLC	Simsbury, CT					YES
Hartford Investment Management Company	Hartford, CT					YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deloitte & Touche, LLP, City Place I, 33rd Floor, 185 Asylum Street, Hartford, CT 06103-3402

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions to the audit committee requirements as allowed in Section 14H of the Annual Financial Reporting Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.6 If the response to 10.5 is yes, provide information related to this exemption:

10.7 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ]

10.8 If the answer to 10.7 is no or n/a, please explain.

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Michael Wayne Kooken, Senior Vice President and Chief Actuary, The Hartford Financial Services Group, Inc., One Hartford Plaza, Hartford, CT 06155
Mr. Kooken is an officer of the Company.

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No [ ]

12.11 Name of real estate holding company
RVR R LLC
SYMPHONY APARTMENTS LLC

12.12 Number of parcels involved 2

12.13 Total book/adjusted carrying value $.....33,147,500

12.2 If yes, provide explanation.
Hartford Accident and Indemnity Company owns 100% of the RVR R LLC established to hold a real estate property acquired through a foreclosure sale of the company's River Valley mortgage loan. Hartford Accident and Indemnity Company also owns 100% of the Symphony R. LLC that was established to hold the real estate property, Symphony Apartments.

13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

14.11 If the response to 14.1 is no, please explain:

14.2 Has the code of ethics for senior managers been amended? Yes [X] No [ ]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
In 2010, The Hartford undertook a project to revise its Code of Ethics and Business Conduct. The revised Code includes updated policies, straight-forward language and a more user-friendly layout to help employees find information and clearly understand their obligations under the Code. It is designed to work hand-in-hand with the annual certification process and the all-employee Code of Ethics training to provide employees with a comprehensive set of resources and information to enable all employees to meet the high ethical standards The Hartford has established.

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

BOARD OF DIRECTORS

15. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinate committee thereof? Yes [X] No [ ]

16. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [X] No [ ]

17. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

18. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

19.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

19.11 To directors or other officers $.....0

19.12 To stockholders not officers $.....0

19.13 Trustees, supreme or grand (Fraternal only) $.....0

19.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

19.21 To directors or other officers $.....0

19.22 To stockholders not officers $.....0

19.23 Trustees, supreme or grand (Fraternal only) $.....0

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

20.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [X]

20.2 If yes, state the amount thereof at December 31 of the current year:

20.21	Rented from others	$.....0
20.22	Borrowed from others	$.....0
20.23	Leased from others	$.....0
20.24	Other	$.....0

21.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [X] No [ ]

21.2 If answer is yes:

21.21	Amount paid as losses or risk adjustment	$.....0
21.22	Amount paid as expenses	$.....(13,388)
21.23	Other amounts paid	$.....0

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

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

INVESTMENT

23.1 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 23.3)? Yes [ ] No [X]

23.2 If no, give full and complete information relating thereto.
While some securities were held in physical form in The Hartford's home office, most were held by our primary custodian bank, JPMorgan Chase Bank, N.A.

23.3 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).
N/A

23.4 Does the company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes [ ] No [ ] N/A [X]

23.5 If answer to 23.4 is yes, report amount of collateral for conforming programs. $.....0

23.6 If answer to 23.4 is no, report amount of collateral for other programs. $.....0

23.7 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

23.8 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

23.9 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

24.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 20.1 and 23.3) Yes [X] No [ ]

24.2 If yes, state the amount thereof at December 31 of the current year:

24.21	Subject to repurchase agreements	$.....0
24.22	Subject to reverse repurchase agreements	$.....0
24.23	Subject to dollar repurchase agreements	$.....0
24.24	Subject to reverse dollar repurchase agreements	$.....0
24.25	Pledged as collateral	$.....88,179,395
24.26	Placed under option agreements	$.....0
24.27	Letter stock or securities restricted as to sale	$.....0
24.28	On deposit with state or other regulatory body	$.....78,961,550
24.29	Other	$.....0

24.3 For category (24.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount

25.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

26.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

26.2 If yes, state the amount thereof at December 31 of the current year: $.....0

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

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase Bank, N.A.	4 New York Plaza, 12th Floor, New York, NY 10004
The Bank of New York Mellon	32 Old Slip, 15th Floor, New York, NY 10286

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

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

27.03 Have there been any changes, including name changes, in the custodian(s) identified in 27.01 during the current year? Yes [ ] No [X]

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

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

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

1 Central Registration Depository Number(s)	2 Name	3 Address
106699	Hartford Investment Management Company (affiliate)	55 Farmington Ave., Hartford, CT 06105

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

28.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [ ] No [X]

28.2 If yes, complete the following schedule:

1	2	3
CUSIP #	Name of Mutual Fund	Book/Adj.Carrying Value
28.2999. TOTAL		

28.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from the above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to Holding	4 Date of Valuation

29. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
29.1 Bonds	8,526,889,004	8,613,494,357	86,605,353
29.2 Preferred stocks	175,662,305	174,839,377	(822,928)
29.3 Totals	8,702,551,309	8,788,333,734	85,782,425

29.4 Describe the sources or methods utilized in determining the fair values:
See Note #20, Fair Value Measurements, for information regarding sources or methods utilized in determining the fair value.

30.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

30.2 If the answer to 30.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

30.3 If the answer to 30.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D.
See Note #20, Fair Value Measurements, for information regarding pricing sources for purposes of fair value disclosures.

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

31.2 If no, list exceptions:
BHMOHTLR4 \\ CLEARVIEW HETTINGER ACQ CO
G5963#AC7 \\ MEGGITT PLC

OTHER

32.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $.....10,416,804

32.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
NCCI	2,610,570

33.1 Amount of payments for legal expenses, if any? $.....4,770,191

33.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

34.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $.....86,855

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
Elmendorf Strategies LLC	41,947

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]
1.2 If yes, indicate premium earned on U.S. business only. $.....0
1.3 What portion of item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $.....0
1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $.....0
1.5 Indicate total incurred claims on all Medicare Supplement insurance. $.....0
1.6 Individual policies:
Most current three years:
1.61 Total premium earned $.....0
1.62 Total incurred claims $.....0
1.63 Number of covered lives 0
All years prior to most current three years:
1.64 Total premium earned $.....0
1.65 Total incurred claims $.....0
1.66 Number of covered lives 0
1.7 Group policies:
Most current three years:
1.71 Total premium earned $.....0
1.72 Total incurred claims $.....0
1.73 Number of covered lives 0
All years prior to most current three years:
1.74 Total premium earned $.....0
1.75 Total incurred claims $.....0
1.76 Number of covered lives 0

2. Health test:

	1 Current Year	2 Prior Year
2.1 Premium Numerator	$.....0	$.....0
2.2 Premium Denominator	$.....3,169,840,234	$.....3,240,781,329
2.3 Premium Ratio (2.1/2.2)	.....0.0	.....0.0
2.4 Reserve Numerator	$.....0	$.....0
2.5 Reserve Denominator	$.....7,238,681,872	$.....7,272,192,680
2.6 Reserve Ratio (2.4/2.5)	.....0.0	.....0.0

3.1 Does the reporting entity issue both participating and non-participating policies? Yes [X] No [ ]
3.2 If yes, state the amount of calendar year premiums written on:
3.21 Participating policies $.....114,562,391
3.22 Non-participating policies $.....334,123,611

4. FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY:
4.1 Does the reporting entity issue assessable policies? Yes [ ] No [ ]
4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [ ]
4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? .....0.0 %
4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $.....0

5. FOR RECIPROCAL EXCHANGES ONLY:
5.1 Does the exchange appoint local agents? Yes [ ] No [ ]
5.2 If yes, is the commission paid:
5.21 Out of Attorney's-in-fact compensation Yes [ ] No [ ] N/A [ ]
5.22 As a direct expense of the exchange Yes [ ] No [ ] N/A [ ]
5.3 What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact?

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? Yes [ ] No [ ]
5.5 If yes, give full information:

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
A reinsurance treaty effective 07/01/10 provides catastrophe protection in the amount of 80% part of $30 million excess of $20 million (excluding natural perils) and 95% part of $300 million excess of $50 million (including natural perils).
6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:
The Hartford maintains a full time Catastrophe Underwriting Unit which utilizes a number of internal and external models for calculating estimated catastrophe losses. Catastrophe Underwriting Plans are developed for all major catastrophe exposed states. The Hartford also utilizes a sophisticated monitoring, control and loss estimation program to manage the accumulation of exposures on a country-wide basis.
6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
An extensive Property Catastrophe reinsurance program is purchased to provide protection against large losses.
6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [X] No [ ]
6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss:

7.1 Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)? Yes [ ] No [X]
7.2 If yes, indicate the number of reinsurance contracts containing such provisions. 0
7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [ ] No [ ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes [ ] No [X]

8.2 If yes, give full information:

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:

(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity? Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:

(a) The written premium ceded to the reinsurer by the reporting entity or its affiliate represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract? Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:

(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 32 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:

(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:

(a) The entity does not utilize reinsurance; or Yes [ ] No [X]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [X] No [ ]

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurance a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [X]

11.1 Has this reporting entity guaranteed policies issued by any other reporting entity and now in force? Yes [ ] No [X]

11.2 If yes, give full information:

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses $.....9,159,989
12.12 Unpaid underwriting expenses (including loss adjustment expenses) $.....1,076,757

12.2 Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds: $.....0

12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? Yes [ ] No [X] N/A [ ]

12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From .....0.0 %
12.42 To .....0.0 %

12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies? Yes [ ] No [X]

12.6 If yes, state the amount thereof at December 31 of current year:

12.61 Letters of credit $.....0
12.62 Collateral and other funds $.....0

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $.....16,345,000

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? Yes [ ] No [X]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 1

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

14.1 Is the company a cedant in a multiple cedant reinsurance contract? Yes [ ] No [X]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? Yes [ ] No [ ]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? Yes [ ] No [ ]

14.5 If the answer to 14.4 is no, please explain:

15.1 Has the reporting entity guaranteed any financial premium accounts? Yes [ ] No [X]

15.2 If yes, give full information:

16.1 Does the reporting entity write any warranty business? Yes [ ] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products					
16.13 Automobile					
16.14 Other*					

* Disclose type of coverage:

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F-Part 3 that it excludes from Schedule F-Part 5? Yes [ ] No [X]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from inclusion in Schedule F-Part 5.

Provide the following information for this exemption:

17.11 Gross amount of unauthorized reinsurance in Schedule F-Part 3 excluded from Schedule F-Part 5 $.....0

17.12 Unfunded portion of Interrogatory 17.11 $.....0

17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11 $.....0

17.14 Case reserves portion of Interrogatory 17.11 $.....0

17.15 Incurred but not reported portion of Interrogatory 17.11 $.....0

17.16 Unearned premium portion of Interrogatory 17.11 $.....0

17.17 Contingent commission portion of Interrogatory 17.11 $.....0

Provide the following information for all other amounts included in Schedule F-Part 3 and excluded from Schedule F-Part 5, not included above:

17.18 Gross amount of unauthorized reinsurance in Schedule F-Part 3 excluded from Schedule F-Part 5 $.....0

17.19 Unfunded portion of Interrogatory 17.18 $.....0

17.20 Paid losses and loss adjustment expenses portion of Interrogatory 17.18 $.....0

17.21 Case reserves portion of Interrogatory 17.18 $.....0

17.22 Incurred but not reported portion of Interrogatory 17.18 $.....0

17.23 Unearned premium portion of Interrogatory 17.18 $.....0

17.24 Contingent commission portion of Interrogatory 17.18 $.....0

18.1 Do you act as a custodian for health savings account? Yes [ ] No [X]

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

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

18.4 If yes, please provide the balance of the funds administered as of the reporting date. $.....0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		1 2010	2 2009	3 2008	4 2007	5 2006
	Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	2,136,071,909	2,001,171,542	1,946,041,619	1,946,377,913	1,982,468,988
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	453,846,897	481,725,698	521,685,843	556,397,306	566,936,570
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	942,233,108	948,409,644	988,662,402	1,017,287,038	1,024,966,094
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	83,719,576	84,531,960	98,741,815	101,944,730	94,863,244
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	57,586	599,908	1,920,658	1,045,586	1,267,545
6.	Total (Line 35)	3,615,929,076	3,516,438,752	3,557,052,337	3,623,052,573	3,670,502,441
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,768,962,972	1,757,347,389	1,813,927,290	1,829,727,032	1,864,952,297
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	428,364,670	458,443,355	498,002,204	530,310,177	535,544,974
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	899,196,214	902,029,410	939,306,827	963,181,261	971,081,745
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	70,661,633	72,599,582	84,381,604	87,589,493	81,699,604
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	57,586	599,908	1,920,658	1,045,586	1,267,545
12.	Total (Line 35)	3,167,243,075	3,191,019,644	3,337,538,583	3,411,853,549	3,454,546,165
	Statement of Income (Page 4)					
13.	Net underwriting gain (loss) (Line 8)	102,159,886	212,146,007	279,034,792	260,937,812	98,098,398
14.	Net investment gain (loss) (Line 11)	610,004,415	105,882,027	45,249,442	652,646,628	498,732,626
15.	Total other income (Line 15)	4,228,493	4,440,000	(7,657,308)	(11,576,901)	(12,561,913)
16.	Dividends to policyholders (Line 17)	5,414,223	(1,184,244)	16,656,169	16,451,777	4,840,205
17.	Federal and foreign income taxes incurred (Line 19)	111,743,134	141,301,509	236,313,171	177,049,038	133,463,930
18.	Net income (Line 20)	599,235,438	182,350,769	63,657,586	708,506,725	445,964,975
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	10,744,489,681	10,570,336,259	10,935,301,173	12,046,553,794	11,193,585,525
20.	Premiums and considerations (Page 2, Col. 3):					
	20.1 In course of collection (Line 15.1)	179,858,008	180,906,618	200,057,258	0	0
	20.2 Deferred and not yet due (Line 15.2)	0	0	0	0	0
	20.3 Accrued retrospective premiums (Line 15.3)	10,236,745	12,457,153	16,651,109	15,739,645	18,250,143
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	7,561,533,222	7,632,303,409	8,099,467,500	8,104,558,319	7,415,598,044
22.	Losses (Page 3, Line 1)	4,547,940,568	4,582,851,692	4,627,866,668	4,554,412,480	4,349,871,405
23.	Loss adjustment expenses (Page 3, Line 3)	944,063,657	934,910,574	890,768,906	880,564,435	825,362,295
24.	Unearned premiums (Page 3, Line 9)	1,563,531,537	1,568,595,812	1,619,806,699	1,656,214,265	1,676,752,115
25.	Capital paid up (Page 3, Lines 30 & 31)	40,000,000	40,000,000	40,000,000	40,000,000	40,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	3,182,956,459	2,938,032,850	2,835,833,673	3,941,995,475	3,777,987,481
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	620,183,853	452,657,743	823,078,537	1,035,632,473	976,322,644
	Risk-Based Capital Analysis					
28.	Total adjusted capital	3,182,956,459	2,938,032,850	2,835,833,673	3,941,995,475	3,777,987,481
29.	Authorized control level risk-based capital	492,472,909	497,798,170	479,910,619	494,999,846	478,353,588
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
30.	Bonds (Line 1)	79.9	76.6	69.2	73.0	77.2
31.	Stocks (Lines 2.1 & 2.2)	12.0	12.3	15.0	18.2	16.0
32.	Mortgage loans on real estate (Lines 3.1 & 3.2)	1.5	3.4	3.5	3.0	1.9
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.0
34.	Cash, cash equivalents and short-term investments (Line 5)	3.4	4.0	6.8	2.0	2.7
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.2	XXX	XXX	XXX	XXX
37.	Other invested assets (Line 8)	3.0	3.4	4.2	3.6	2.1
38.	Receivable for securities (Line 9)	0.0	0.0	0.5	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.0	XXX	XXX	XXX	XXX
40.	Aggregate write-ins for invested assets (Line 11)	0.0	0.3	0.9	0.1	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Sch. D, Summary, Line 12, Col. 1)	0	0	0	0	0
43.	Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1)	0	0	0	0	0
44.	Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1)	1,035,068,612	1,036,379,648	872,341,561	1,115,537,558	1,114,578,594
45.	Affiliated short-term investments (Schedule DA, Verification, Col. 5, Line 10)	0	0	0	0	0
46.	Affiliated mortgage loans on real estate	0	0	0	0	0
47.	All other affiliated	0	0	0	0	0
48.	Total of above lines 42 to 47	1,035,068,612	1,036,379,648	872,341,561	1,115,537,558	1,114,578,594
49.	Percentage of investments in parent, subsidiaries and affiliates to surplus					
	as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	32.5	35.3	30.8	28.3	29.5

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2010	2 2009	3 2008	4 2007	5 2006
	Capital and Surplus Accounts (Page 4)					
50.	Net unrealized capital gains (losses) (Line 24)	3,384,758	202,899,858	(385,518,934)	(44,982,185)	105,930,654
51.	Dividends to stockholders (Line 35)	(289,000,000)	(400,000,000)	(705,000,000)	(345,500,000)	0
52.	Change in surplus as regards policyholders for the year (Line 38)	244,923,610	102,199,177	(1,106,161,802)	164,007,994	517,243,863
	Gross Losses Paid (Page 9, Part 2, Cols. 1&2)					
53.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	1,076,043,904	984,723,141	1,011,323,375	973,980,356	813,158,900
54.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	266,479,038	272,492,548	274,914,185	293,121,848	256,666,301
55.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	564,540,888	548,764,597	553,720,866	439,531,797	397,062,643
56.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	15,432,599	16,658,710	15,184,676	12,079,574	15,321,663
57.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	14,986,444	17,116,163	30,309,433	21,854,240	76,725,222
58.	Total (Line 35)	1,937,482,873	1,839,755,159	1,885,452,535	1,740,567,815	1,558,934,729
	Net Losses Paid (Page 9, Part 2, Col. 4)					
59.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	948,688,298	894,864,790	891,502,793	878,257,589	727,913,209
60.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	252,690,929	261,316,224	263,172,364	280,226,774	240,307,038
61.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	539,061,193	520,909,396	531,918,595	419,182,190	375,811,001
62.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	15,524,280	16,270,596	14,925,959	12,115,366	16,896,703
63.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	14,986,444	17,116,163	30,309,433	21,854,240	76,725,222
64.	Total (Line 35)	1,770,951,144	1,710,477,169	1,731,829,144	1,611,636,159	1,437,653,173
	Operating Percentages (Page 4) (Item divided by Page 4, Line 1) x 100.0					
65.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
66.	Losses incurred (Line 2)	54.8	51.4	53.5	52.9	56.6
67.	Loss expenses incurred (Line 3)	12.6	13.0	10.6	11.7	10.8
68.	Other underwriting expenses incurred (Line 4)	29.4	29.0	27.6	27.8	29.6
69.	Net underwriting gain (loss) (Line 8)	3.2	6.5	8.3	7.6	2.9
	Other Percentages					
70.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	29.3	29.3	28.1	28.3	29.3
71.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	67.3	64.4	64.1	64.6	67.5
72.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0)	99.5	108.6	117.7	86.6	91.4
	One Year Loss Development (000 omitted)					
73.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11)	(95,371)	(81,660)	(129,552)	(86,686)	114,993
74.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 73 above divided by Page 4, Line 21, Col. 1 x 100)	(3.2)	(2.9)	(3.3)	(2.3)	3.5
	Two Year Loss Development (000 omitted)					
75.	Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12)	(167,078)	(202,979)	(202,935)	71,805	178,460
76.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 75 above divided by Page 4, Line 21, Col. 2 x 100.0)	(5.9)	(5.1)	(5.4)	2.2	6.3

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)

* 2 2 3 5 7 2 0 1 0 4 3 0 5 9 1 0 0 *

NAIC Group Code.....0091 NAIC Company Code....22357 BUSINESS IN GRAND TOTAL DURING THE YEAR

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	0	0	0	0	(161)	136	513	0	(58)	(58)	(7)	8,541
2.1 Allied lines	330	339	0	276	(107)	(107)	0	0	0	0	60	7,583
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	36
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	767
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	142
4. Homeowners multiple peril	21,251,868	21,823,295	0	10,940,934	13,458,975	13,241,564	6,769,824	134,489	482,257	1,459,445	2,711,937	679,637
5.1 Commercial multiple peril (non-liability portion)	15,017,537	15,583,072	0	7,892,366	7,898,859	9,377,618	6,804,701	384,642	1,714,702	2,068,324	2,598,073	513,840
5.2 Commercial multiple peril (liability portion)	6,686,142	6,909,270	0	3,029,238	4,094,287	(2,084,152)	21,647,135	2,661,897	(3,133,782)	9,066,536	1,061,512	173,760
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	80,787	88,066	0	38,525	27,576	27,576	0	301	320	20	5,177	2,698
9. Inland marine	429,566	441,740	0	234,331	142,743	142,743	0	35	116	81	66,670	31,156
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	(11,607,614)	118,933	0	(3,985,882)	1	0	0
12. Earthquake	64,528	69,596	0	32,140	0	0	0	0	17	17	3,151	2,258
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A & H (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable A&H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable A & H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable A & H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other A & H (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits program premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	277,520,042	231,347,293	1,023,178	136,058,398	71,588,655	204,701,826	504,018,213	5,418,352	13,426,316	42,191,677	28,957,291	9,994,886
17.1 Other liability-occurrence	4,408,584	4,405,133	0	1,519,654	24,775,508	22,157,836	49,528,991	12,813,909	19,754,127	25,634,303	529,311	149,502
17.2 Other liability-claims-made	38,065,991	33,252,079	0	20,791,997	425,000	14,702,657	16,955,380	2,737,586	5,940,695	4,232,538	4,148,690	959,338
17.3 Excess workers' compensation	0	0	0	0	1,047	(1,392,546)	5,322,486	5,658	(162,824)	310,136	0	0
18. Products liability	945,844	953,816	0	48,110	4,290,337	2,386,964	84,966,000	8,397,770	30,470,099	55,248,159	28,239	22,234
19.1 Private passenger auto no-fault (personal injury protection)	4,453,047	4,431,761	0	1,689,123	3,227,668	3,679,794	4,249,433	161,447	255,210	449,773	432,709	124,257
19.2 Other private passenger auto liability	38,151,165	36,077,500	0	17,054,663	21,209,415	23,903,814	32,170,867	892,730	302,010	3,347,214	1,786,986	1,148,079
19.3 Commercial auto no-fault (personal injury protection)	29,491	23,390	0	14,269	184,981	487,265	1,049,388	6,847	(221,155)	115,056	4,973	11,058
19.4 Other commercial auto liability	3,532,750	2,824,321	0	2,062,742	1,652,994	978,692	2,899,516	108,697	48,460	320,926	578,828	104,673
21.1 Private passenger auto physical damage	24,188,006	23,753,879	0	10,687,087	13,217,565	13,253,593	370,570	18,909	(82,654)	10,756	1,373,534	713,199
21.2 Commercial auto physical damage	799,796	650,127	0	450,898	428,064	383,924	164,138	(18)	(51,497)	19,590	134,941	24,441
22. Aircraft (all perils)	0	0	0	0	0	666,251	666,251	0	0	0	0	2,455
23. Fidelity	0	(65)	0	0	(9,731)	3,019	281,472	0	(18,203)	75,850	0	73
24. Surety	13,057,946	12,614,956	0	6,479,064	(81,952)	(1,625,547)	4,752,087	329,981	785,713	2,196,419	3,051,708	384,497
26. Burglary and theft	0	0	0	0	0	22	22	0	0	0	330	506
27. Boiler and machinery	565	590	0	328	0	0	0	0	0	0	2,490	373
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	2,025	2,025	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	448,686,010	395,252,183	1,023,178	219,024,143	166,531,723	293,385,328	742,735,920	34,073,232	65,523,987	146,746,763	47,476,603	15,059,989
DETAILS OF WRITE-INS												
3401. Uninsured Motorist	2,025	2,025	0	0	0	0	0	0	0	0	0	0
3402.	0	0	0	0	0	0	0	0	0	0	0	0
3403.	0	0	0	0	0	0	0	0	0	0	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above)	2,025	2,025	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $.....2,897,020.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held by or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
Affiliated - U. S. Intercompany Pooling:														
06-0383750..	19682.....	Hartford Fire Insurance Company.....	CT.....	3,167,243	183,146	2,237,107	2,420,253	0	179,858	1,552,157	0	N.....	0	0
0199999.	Affiliated - U. S. Intercompany Pooling.....			3,167,243	183,146	2,237,107	2,420,253	0	179,858	1,552,157	0	0	0	0
0499999.	Total Affiliates.....			3,167,243	183,146	2,237,107	2,420,253	0	179,858	1,552,157	0	0	0	0
9999999.	Totals.....			3,167,243	183,146	2,237,107	2,420,253	0	179,858	1,552,157	0	0	0	0

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Cols. 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Col. 15-[16+17]	Funds Held By Company Under Reinsurance Treaties
Authorized																		
Affiliates-U.S. Intercompany Pooling																		
06-0383750	19682	Hartford Fire Insurance Company	CT		448,686	0	0	308,096	48,886	434,640	97,861	219,024	0	1,108,507	0	0	1,108,507	0
0199999.		Total Authorized Affiliates - U.S. Intercompany Pooling			448,686	0	0	308,096	48,886	434,640	97,861	219,024	0	1,108,507	0	0	1,108,507	0
0499999.		Total Authorized Affiliates			448,686	0	0	308,096	48,886	434,640	97,861	219,024	0	1,108,507	0	0	1,108,507	0
0999999.		Total Authorized			448,686	0	0	308,096	48,886	434,640	97,861	219,024	0	1,108,507	0	0	1,108,507	0
1999999.		Total Authorized and Unauthorized			448,686	0	0	308,096	48,886	434,640	97,861	219,024	0	1,108,507	0	0	1,108,507	0
9999999.		Totals			448,686	0	0	308,096	48,886	434,640	97,861	219,024	0	1,108,507	0	0	1,108,507	0

Note A: Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of $50,000.

1	2	3
Name of Reinsurer	Commission Rate	Ceded Premium
(1)	0.0	0
(2)	0.0	0
(3)	0.0	0
(4)	0.0	0
(5)	0.0	0

Note B: Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

1	2	3	4
Name of Reinsurer	Total Recoverables	Ceded Premiums	Affiliated
(1)	0	0	Yes [ ] No [ ]
(2)	0	0	Yes [ ] No [ ]
(3)	0	0	Yes [ ] No [ ]
(4)	0	0	Yes [ ] No [ ]
(5)	0	0	Yes [ ] No [ ]

Sch. F-Pt. 4
NONE

Sch. F-Pt. 5
NONE

Sch. F-Pt. 6
NONE

Sch. F-Pt. 7
NONE

SCHEDULE F - PART 8

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	10,223,530,905	0	10,223,530,905
2.	Premiums and considerations (Line 15)	190,094,754	0	190,094,754
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	0	0	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	0	0	0
5.	Other assets	330,864,022	0	330,864,022
6.	Net amount recoverable from reinsurers	0	1,071,274,211	1,071,274,211
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	10,744,489,681	1,071,274,211	11,815,763,892
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	5,675,150,337	889,482,679	6,564,633,016
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	193,618,388	(37,866,065)	155,752,323
11.	Unearned premiums (Line 9)	1,563,531,537	219,024,133	1,782,555,670
12.	Advance premiums (Line 10)	0	0	0
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	7,279,410	0	7,279,410
14.	Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)	0	0	0
15.	Funds held by company under reinsurance treaties (Line 13)	0	0	0
16.	Amounts withheld or retained by company for account of others (Line 14)	0	0	0
17.	Provision for reinsurance (Line 16)	0	0	0
18.	Other liabilities	121,953,550	0	121,953,550
19.	Total liabilities excluding protected cell business (Line 26)	7,561,533,222	1,070,640,747	8,632,173,969
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	3,182,956,459	XXX	3,182,956,459
22.	Totals (Line 38)	10,744,489,681	1,070,640,747	11,815,130,429

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements?..Yes [X] No [ ]

If yes, give full explanation:

The company participates in an affiliated intercompany pooling arrangement, details of which are provided in the Notes to Financial Statements - Note 26.

Sch. H-Pt. 1
NONE

Sch. H-Pt. 2
NONE

Sch. H-Pt. 3
NONE

Sch. H-Pt. 4
NONE

Sch. H-Pt. 5
NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	92,099	16,439	37,168	2,212	12,131	0	506	122,747	XXX
2. 2001	2,612,433	582,940	2,029,492	1,817,722	353,631	175,111	41,065	134,488	1,192	67,445	1,731,432	XXX
3. 2002	2,970,167	460,103	2,510,064	1,564,357	238,699	151,576	27,043	137,430	0	68,064	1,587,621	XXX
4. 2003	3,411,410	678,866	2,732,544	1,528,009	241,391	131,038	23,901	146,947	0	67,125	1,540,702	XXX
5. 2004	3,598,629	662,581	2,936,048	1,725,284	424,606	116,822	22,632	166,038	0	70,659	1,560,906	XXX
6. 2005	3,777,144	628,606	3,148,538	2,052,154	707,731	133,931	31,433	179,090	0	78,556	1,626,012	XXX
7. 2006	3,851,318	481,110	3,370,208	1,461,717	105,309	105,426	10,341	180,279	0	82,516	1,631,773	XXX
8. 2007	3,854,623	424,437	3,430,185	1,523,302	93,476	105,140	7,988	178,845	0	87,103	1,705,823	XXX
9. 2008	3,701,016	327,884	3,373,133	1,547,968	107,435	84,582	7,352	149,263	0	75,033	1,667,027	XXX
10. 2009	3,583,372	342,590	3,240,781	1,240,051	75,363	51,376	4,790	155,065	0	69,415	1,366,340	XXX
11. 2010	3,476,977	307,136	3,169,840	876,587	39,396	17,693	2,207	116,086	0	46,387	968,763	XXX
12. Totals	XXX	XXX	XXX	15,429,253	2,403,477	1,109,863	180,964	1,555,663	1,192	712,809	15,509,146	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	628,744	82,781	674,698	69,783	72,798	11,700	145,217	40,193	39,515	0	382	1,356,515	XXX
2. 2001	74,318	25,220	102,803	17,952	12,251	4,639	10,984	4,954	6,170	0	229	153,760	XXX
3. 2002	52,122	11,096	68,363	7,693	8,885	1,042	6,390	1,415	6,873	0	827	121,388	XXX
4. 2003	53,215	9,976	89,412	15,647	13,685	3,646	7,329	1,756	7,159	0	1,205	139,773	XXX
5. 2004	68,488	10,933	77,678	6,049	17,281	3,268	9,394	2,101	6,688	0	1,824	157,179	XXX
6. 2005	88,153	13,484	101,920	8,561	18,862	2,384	14,934	2,520	10,121	0	2,980	207,039	XXX
7. 2006	106,054	11,506	162,251	14,913	25,365	3,663	20,752	2,598	20,566	0	5,564	302,309	XXX
8. 2007	161,090	9,649	227,785	20,588	33,071	2,954	34,266	4,578	29,036	0	9,187	447,478	XXX
9. 2008	216,120	16,239	301,659	31,253	44,346	3,304	44,387	7,834	29,162	0	14,774	577,044	XXX
10. 2009	266,852	14,080	423,897	37,140	52,937	3,756	63,823	8,622	40,178	0	26,680	784,089	XXX
11. 2010	404,616	11,600	704,407	60,560	62,215	5,184	82,389	13,329	82,477	0	61,921	1,245,430	XXX
12. Totals	2,119,771	216,565	2,934,873	290,139	361,696	45,541	439,865	89,901	277,945	0	125,573	5,492,004	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,150,878	205,637
2. 2001	2,333,847	448,655	1,885,192	89.3	77.0	92.9	0	0	32.69	133,949	19,811
3. 2002	1,995,997	286,988	1,709,009	67.2	62.4	68.1	0	0	32.69	101,697	19,691
4. 2003	1,976,792	296,317	1,680,475	57.9	43.6	61.5	0	0	32.69	117,003	22,770
5. 2004	2,187,673	469,589	1,718,085	60.8	70.9	58.5	0	0	32.69	129,184	27,994
6. 2005	2,599,166	766,114	1,833,052	68.8	121.9	58.2	0	0	32.69	168,027	39,012
7. 2006	2,082,411	148,330	1,934,081	54.1	30.8	57.4	0	0	32.69	241,885	60,424
8. 2007	2,292,535	139,233	2,153,302	59.5	32.8	62.8	0	0	32.69	358,637	88,841
9. 2008	2,417,489	173,417	2,244,071	65.3	52.9	66.5	0	0	32.69	470,287	106,757
10. 2009	2,294,180	143,751	2,150,429	64.0	42.0	66.4	0	0	32.69	639,529	144,560
11. 2010	2,346,470	132,277	2,214,193	67.5	43.1	69.9	0	0	32.69	1,036,863	208,567
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	4,547,941	944,064

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	One Year	Two Year
1. Prior	2,061,001	2,162,618	3,000,817	3,212,101	3,306,349	3,469,741	3,616,080	3,618,748	3,672,966	3,739,282	66,316	120,534
2. 2001	1,731,415	1,722,942	1,727,114	1,647,296	1,705,891	1,717,326	1,733,544	1,738,089	1,753,641	1,749,437	(4,204)	11,348
3. 2002	XXX	1,577,460	1,537,699	1,516,587	1,576,611	1,586,527	1,580,000	1,579,557	1,575,505	1,570,373	(5,132)	(9,184)
4. 2003	XXX	XXX	1,712,095	1,671,877	1,602,173	1,594,110	1,549,134	1,542,060	1,539,775	1,532,641	(7,134)	(9,419)
5. 2004	XXX	XXX	XXX	1,822,319	1,706,997	1,680,934	1,603,392	1,578,823	1,561,168	1,553,555	(7,613)	(25,268)
6. 2005	XXX	XXX	XXX	XXX	1,854,073	1,818,449	1,741,750	1,701,465	1,686,653	1,654,717	(31,935)	(46,747)
7. 2006	XXX	XXX	XXX	XXX	XXX	1,949,939	1,906,439	1,855,350	1,785,521	1,744,473	(41,048)	(110,877)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,058,198	2,044,895	2,010,330	1,957,750	(52,580)	(87,145)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,090,035	2,081,802	2,079,714	(2,087)	(10,320)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,979,575	1,969,622	(9,953)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,031,254	XXX	XXX
12. Totals											(95,371)	(167,078)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010		
1. Prior	000	524,675	801,148	1,460,807	1,704,671	1,868,345	2,026,240	2,158,519	2,264,651	2,375,268	XXX	XXX
2. 2001	630,039	1,000,509	1,182,981	1,320,783	1,429,865	1,499,073	1,542,767	1,566,535	1,582,599	1,598,136	XXX	XXX
3. 2002	XXX	597,271	942,186	1,119,651	1,247,652	1,338,296	1,386,307	1,418,405	1,434,740	1,450,191	XXX	XXX
4. 2003	XXX	XXX	614,911	929,292	1,092,129	1,211,529	1,293,182	1,341,764	1,373,162	1,393,755	XXX	XXX
5. 2004	XXX	XXX	XXX	662,626	994,993	1,135,880	1,256,824	1,329,061	1,367,829	1,394,868	XXX	XXX
6. 2005	XXX	XXX	XXX	XXX	691,957	1,011,843	1,200,536	1,328,141	1,403,885	1,446,922	XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX	665,166	1,048,615	1,238,666	1,369,867	1,451,493	XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	736,308	1,164,921	1,380,777	1,526,978	XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	839,324	1,293,082	1,517,764	XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	795,953	1,211,275	XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	852,677	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	783,875	563,977	1,160,301	841,383	789,459	858,139	909,939	803,223	783,009	718,428
2. 2001	669,488	380,064	258,445	103,230	112,740	110,339	103,717	98,458	106,527	90,951
3. 2002	XXX	559,663	283,496	142,045	143,630	128,736	104,911	91,663	79,195	65,699
4. 2003	XXX	XXX	669,308	416,423	271,680	215,622	136,251	114,932	97,268	79,415
5. 2004	XXX	XXX	XXX	716,001	430,348	328,248	188,668	145,964	107,836	79,046
6. 2005	XXX	XXX	XXX	XXX	710,046	491,759	299,909	205,413	159,625	105,922
7. 2006	XXX	XXX	XXX	XXX	XXX	XXX	818,300	541,219	372,478	249,062	165,634
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	848,453	545,927	376,868	236,974
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	778,309	466,651	307,070
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	751,506	442,050
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	713,001

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	611	(58)	87	(3)	9	0	4	768	XXX
2. 2001	194,228	16,004	178,224	121,893	1,555	7,922	87	13,354	0	2,219	141,526	41,312
3. 2002	211,526	13,727	197,799	114,972	1,315	6,401	82	10,066	0	2,018	130,042	36,994
4. 2003	239,378	16,427	222,951	130,909	1,371	4,854	269	11,322	0	2,036	145,446	35,274
5. 2004	268,313	19,234	249,079	225,859	56,222	2,855	3,497	17,941	0	1,965	186,935	42,349
6. 2005	295,535	28,311	267,224	214,701	86,015	4,100	5,443	22,203	0	1,423	149,546	41,602
7. 2006	325,979	31,889	294,090	152,227	1,163	2,711	18	20,036	0	2,760	173,793	41,021
8. 2007	356,991	32,620	324,371	173,866	254	3,001	5	17,317	0	6,765	193,926	42,242
9. 2008	363,194	27,081	336,114	227,334	19	2,985	10	23,452	0	2,010	253,742	52,212
10. 2009	362,690	26,929	335,761	222,245	933	2,897	23	25,876	0	1,620	250,063	47,051
11. 2010	369,494	21,704	347,790	182,065	21	1,769	9	23,343	0	519	207,147	46,387
12. Totals	XXX	XXX	XXX	1,766,683	148,809	39,581	9,440	184,920	0	23,338	1,832,935	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	419	(292)	2,644	7	(32)	(0)	(217)	(0)	14	0	2	3,112	1,959
2. 2001	138	0	564	4	107	1	19	1	112	0	2	935	255
3. 2002	85	(0)	757	4	137	0	24	0	83	0	12	1,081	305
4. 2003	70	1	1,035	(83)	(71)	(0)	(13)	(0)	7	0	13	1,110	315
5. 2004	256	(262)	998	(83)	550	1	96	1	139	0	22	2,382	184
6. 2005	960	(1,327)	1,150	(547)	0	0	(0)	0	392	0	59	4,376	211
7. 2006	727	1	4,526	11	138	1	24	1	399	0	154	5,799	99
8. 2007	2,371	408	2,650	17	233	2	42	2	1,042	0	1,025	5,908	128
9. 2008	3,400	2	5,713	26	54	3	(50)	1	1,848	0	749	10,932	167
10. 2009	8,950	77	4,684	65	1,388	7	(44)	2	3,025	0	1,644	17,852	369
11. 2010	37,444	0	34,466	414	2,726	13	606	15	8,995	0	3,155	83,796	4,340
12. Totals	54,818	(1,393)	59,187	(163)	5,230	27	488	23	16,055	0	6,838	137,283	8,334

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,347	(235)
2. 2001	144,109	1,648	142,461	74.2	10.3	79.9	0	0	32.69	697	238
3. 2002	132,524	1,401	131,123	62.7	10.2	66.3	0	0	32.69	837	243
4. 2003	148,113	1,558	146,555	61.9	9.5	65.7	0	0	32.69	1,187	(77)
5. 2004	248,694	59,376	189,318	92.7	308.7	76.0	0	0	32.69	1,599	784
6. 2005	243,507	89,585	153,922	82.4	316.4	57.6	0	0	32.69	3,984	392
7. 2006	180,787	1,195	179,592	55.5	3.7	61.1	0	0	32.69	5,241	558
8. 2007	200,522	688	199,834	56.2	2.1	61.6	0	0	32.69	4,596	1,313
9. 2008	264,735	61	264,674	72.9	0.2	78.7	0	0	32.69	9,084	1,848
10. 2009	269,021	1,107	267,915	74.2	4.1	79.8	0	0	32.69	13,492	4,360
11. 2010	291,415	472	290,943	78.9	2.2	83.7	0	0	32.69	71,497	12,299
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	115,560	21,723

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	636	298	45	4	46	0	111	425	XXX
2. 2001	380,713	14,212	366,501	288,054	10,664	17,669	1,325	26,710	0	6,001	320,444	78,481
3. 2002	416,040	14,223	401,816	309,415	9,631	18,640	790	30,293	0	6,137	347,926	79,537
4. 2003	445,213	13,970	431,243	294,852	9,219	14,648	587	32,655	0	5,932	332,349	72,780
5. 2004	486,775	14,879	471,896	293,583	9,027	13,003	380	36,513	0	6,677	333,692	75,110
6. 2005	517,165	10,797	506,368	309,931	7,701	12,662	325	38,785	0	7,369	353,351	79,273
7. 2006	552,223	7,631	544,592	331,258	4,716	12,350	270	41,996	0	8,153	380,619	77,492
8. 2007	565,444	3,664	561,780	354,913	2,999	12,193	269	35,661	0	8,927	399,499	84,914
9. 2008	567,714	4,293	563,422	326,545	1,054	8,285	37	34,025	0	7,910	367,765	81,138
10. 2009	581,880	3,250	578,631	285,535	691	5,132	6	37,162	0	6,549	327,132	82,452
11. 2010	585,429	3,170	582,259	160,648	233	1,822	0	28,668	0	3,423	190,904	76,617
12. Totals	XXX	XXX	XXX	2,955,369	56,234	116,449	3,992	342,514	0	67,189	3,354,106	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	1,742	209	1,342	158	106	0	36	1	66	0	36	2,924	2,828
2. 2001	590	198	906	295	(78)	(5)	11	(3)	100	0	36	1,044	293
3. 2002	481	18	985	4	13	1	20	0	154	0	88	1,630	241
4. 2003	1,035	145	1,666	7	(37)	(2)	(20)	1	75	0	91	2,569	265
5. 2004	861	87	2,098	(21)	217	(7)	162	0	203	0	125	3,483	264
6. 2005	2,459	153	2,657	107	526	(8)	266	2	454	0	201	6,108	328
7. 2006	4,886	70	4,526	67	1,405	(26)	609	7	1,012	0	427	12,319	334
8. 2007	16,500	218	9,357	28	2,858	(40)	934	2	1,544	0	932	30,985	669
9. 2008	30,990	196	23,162	288	5,607	27	1,877	31	1,690	0	1,923	62,783	1,167
10. 2009	68,019	382	53,031	680	9,312	51	2,658	40	3,998	0	4,197	135,865	2,992
11. 2010	122,857	252	135,800	1,182	12,480	57	3,133	40	12,869	0	9,230	285,608	16,641
12. Totals	250,420	1,929	235,530	2,796	32,409	47	9,687	121	22,164	0	17,285	545,317	26,022

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,717	207
2. 2001	333,961	12,473	321,488	87.7	87.8	87.7	0	0	32.69	1,002	42
3. 2002	360,001	10,445	349,556	86.5	73.4	87.0	0	0	32.69	1,443	186
4. 2003	344,875	9,957	334,918	77.5	71.3	77.7	0	0	32.69	2,549	20
5. 2004	346,640	9,465	337,174	71.2	63.6	71.5	0	0	32.69	2,894	589
6. 2005	367,740	8,281	359,459	71.1	76.7	71.0	0	0	32.69	4,856	1,252
7. 2006	398,041	5,104	392,938	72.1	66.9	72.2	0	0	32.69	9,274	3,045
8. 2007	433,960	3,476	430,484	76.7	94.9	76.6	0	0	32.69	25,610	5,375
9. 2008	432,182	1,634	430,548	76.1	38.1	76.4	0	0	32.69	53,668	9,116
10. 2009	464,847	1,850	462,997	79.9	56.9	80.0	0	0	32.69	119,989	15,876
11. 2010	478,277	1,765	476,512	81.7	55.7	81.8	0	0	32.69	257,224	28,384
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	481,226	64,092

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	255	73	20	2	10	0	1	210	XXX
2. 2001	168,637	7,825	160,812	105,786	2,680	9,744	285	8,867	0	557	121,432	13,555
3. 2002	170,586	9,568	161,018	88,215	4,174	7,644	229	9,036	0	458	100,492	12,441
4. 2003	190,046	18,528	171,518	93,307	8,925	6,026	768	10,005	0	487	99,646	12,616
5. 2004	192,884	12,197	180,687	87,627	9,041	4,880	639	10,718	0	647	93,544	12,541
6. 2005	198,935	10,858	188,077	96,289	6,553	6,391	581	12,031	0	616	107,577	13,659
7. 2006	195,997	9,455	186,542	83,265	5,224	4,935	355	11,833	0	528	94,454	13,509
8. 2007	186,882	7,516	179,366	81,810	2,702	4,552	364	9,883	0	687	93,178	15,211
9. 2008	172,305	7,523	164,782	51,346	1,749	2,401	104	10,769	0	583	62,663	12,202
10. 2009	153,363	6,878	146,485	31,843	1,491	1,066	53	10,798	0	467	42,163	10,562
11. 2010	141,705	6,380	135,324	14,024	555	267	26	5,848	0	279	19,558	9,592
12. Totals	XXX	XXX	XXX	733,768	43,168	47,926	3,406	99,798	0	5,310	834,917	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	1,795	457	2,424	125	274	5	358	48	28	0	0	4,243	1,056
2. 2001	144	7	584	3	232	11	51	1	3	0	1	992	99
3. 2002	1,039	47	764	21	22	3	94	2	4	0	2	1,849	108
4. 2003	515	45	1,084	25	9	(7)	38	2	10	0	6	1,592	68
5. 2004	908	30	1,866	58	173	23	128	9	13	0	17	2,967	128
6. 2005	3,102	149	2,300	125	270	48	242	13	195	0	19	5,774	161
7. 2006	5,029	403	2,056	14	56	3	409	6	284	0	24	7,408	191
8. 2007	11,027	242	5,990	360	477	58	1,214	63	424	0	51	18,409	270
9. 2008	17,791	547	13,271	660	1,148	139	2,115	96	960	0	63	33,843	292
10. 2009	23,027	446	25,109	1,157	1,770	179	2,888	172	1,304	0	93	52,144	594
11. 2010	18,160	418	41,644	2,227	2,161	285	3,089	334	3,252	0	269	65,043	2,009
12. Totals	82,536	2,790	97,092	4,775	6,591	746	10,626	748	6,477	0	543	194,263	4,976

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,636	606
2. 2001	125,411	2,987	122,424	74.4	38.2	76.1	0	0	32.69	717	275
3. 2002	106,818	4,477	102,340	62.6	46.8	63.6	0	0	32.69	1,734	114
4. 2003	110,995	9,757	101,238	58.4	52.7	59.0	0	0	32.69	1,530	62
5. 2004	106,312	9,801	96,511	55.1	80.4	53.4	0	0	32.69	2,686	281
6. 2005	120,821	7,470	113,351	60.7	68.8	60.3	0	0	32.69	5,128	646
7. 2006	107,866	6,004	101,862	55.0	63.5	54.6	0	0	32.69	6,668	740
8. 2007	115,377	3,789	111,587	61.7	50.4	62.2	0	0	32.69	16,415	1,994
9. 2008	99,801	3,295	96,507	57.9	43.8	58.6	0	0	32.69	29,856	3,988
10. 2009	97,805	3,498	94,307	63.8	50.9	64.4	0	0	32.69	46,533	5,611
11. 2010	88,444	3,844	84,600	62.4	60.2	62.5	0	0	32.69	57,160	7,883
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	172,063	22,200

SCHEDULE P - PART 1D - WORKERS' COMPENSATION

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	33,962	5,598	2,768	68	2,204	0	76	33,268	XXX
2. 2001	378,484	26,630	351,854	205,761	17,752	27,532	1,626	26,149	1,192	3,946	238,872	34,451
3. 2002	477,430	40,270	437,160	205,901	19,343	22,864	1,444	27,653	0	4,548	235,630	33,086
4. 2003	559,327	62,025	497,302	215,187	33,341	21,836	2,401	29,534	0	5,030	230,816	35,103
5. 2004	674,759	82,281	592,477	248,493	37,286	21,688	2,314	31,996	0	4,103	262,577	40,533
6. 2005	787,408	85,658	701,750	277,757	35,724	24,095	2,371	34,698	0	4,979	298,455	45,763
7. 2006	871,358	91,250	780,108	295,877	37,654	26,345	2,739	37,645	0	5,493	319,474	47,577
8. 2007	871,401	86,888	784,513	279,590	28,122	25,066	2,124	39,135	0	3,932	313,545	46,685
9. 2008	842,370	66,570	775,800	255,429	22,686	22,820	1,815	30,952	0	2,314	284,699	44,119
10. 2009	818,679	56,429	762,251	188,326	13,994	16,412	1,214	26,774	0	744	216,302	42,238
11. 2010	834,631	52,253	782,378	101,346	5,526	7,011	401	22,035	0	85	124,466	45,773
12. Totals	XXX	XXX	XXX	2,307,629	257,026	218,438	18,517	308,774	1,192	35,249	2,558,106	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	375,603	62,768	291,016	67,130	16,911	2,583	13,145	721	18,063	0	53	581,537	2,888
2. 2001	33,323	7,090	69,388	18,798	1,742	(95)	6,293	4,614	2,316	0	26	82,654	197
3. 2002	33,697	3,812	29,484	2,524	2,601	219	1,259	141	2,439	0	153	62,783	182
4. 2003	35,081	3,649	40,338	4,816	5,708	1,896	2,579	663	2,921	0	244	75,603	210
5. 2004	51,060	5,240	39,948	5,134	6,516	1,844	2,788	636	3,820	0	277	91,278	286
6. 2005	60,887	6,856	52,639	6,933	5,678	1,406	4,849	712	4,109	0	706	112,255	445
7. 2006	64,699	8,068	76,985	9,791	7,401	1,967	6,771	1,105	8,363	0	1,901	143,289	772
8. 2007	79,888	4,932	97,944	9,547	8,938	2,227	9,703	1,039	8,342	0	3,556	187,071	1,153
9. 2008	97,557	9,349	109,207	10,701	10,616	1,793	9,521	1,260	7,986	0	6,049	211,783	1,638
10. 2009	100,822	7,019	163,388	14,469	11,457	2,266	13,849	1,845	15,731	0	7,422	279,648	2,989
11. 2010	125,724	7,039	260,725	25,979	16,585	3,293	21,952	3,533	25,544	0	9,211	410,686	9,735
12. Totals	1,058,343	125,822	1,231,062	175,822	94,152	19,401	92,711	16,268	99,634	0	29,598	2,238,589	20,494

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	536,721	44,816
2. 2001	372,503	50,977	321,526	98.4	191.4	91.4	0	0	32.69	76,823	5,831
3. 2002	325,897	27,484	298,414	68.3	68.2	68.3	0	0	32.69	56,845	5,939
4. 2003	353,185	46,765	306,419	63.1	75.4	61.6	0	0	32.69	66,954	8,649
5. 2004	406,310	52,454	353,856	60.2	63.8	59.7	0	0	32.69	80,633	10,645
6. 2005	464,713	54,003	410,710	59.0	63.0	58.5	0	0	32.69	99,737	12,518
7. 2006	524,087	61,324	462,763	60.1	67.2	59.3	0	0	32.69	123,826	19,463
8. 2007	548,606	47,990	500,617	63.0	55.2	63.8	0	0	32.69	163,354	23,717
9. 2008	544,088	47,605	496,483	64.6	71.5	64.0	0	0	32.69	186,713	25,070
10. 2009	536,758	40,808	495,950	65.6	72.3	65.1	0	0	32.69	242,722	36,926
11. 2010	580,923	45,771	535,152	69.6	87.6	68.4	0	0	32.69	353,432	57,254
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,987,760	250,828

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	6,837	372	9,428	1,454	1,800	0	39	16,239	XXX
2. 2001	430,712	44,686	386,026	283,194	58,320	34,446	2,385	20,900	0	8,977	277,835	36,196
3. 2002	491,714	43,751	447,963	225,172	19,490	33,021	1,733	17,808	0	8,865	254,780	31,391
4. 2003	574,128	59,091	515,037	234,159	23,938	30,276	1,445	19,667	0	10,232	258,720	30,599
5. 2004	620,003	59,095	560,908	271,600	36,485	31,497	2,172	18,227	0	9,156	282,666	29,392
6. 2005	662,202	61,023	601,180	319,932	92,121	37,863	4,695	17,484	0	9,784	278,464	29,368
7. 2006	691,949	48,996	642,953	240,642	14,415	25,917	413	16,505	0	9,266	268,237	28,613
8. 2007	690,477	62,711	627,766	253,879	17,939	24,462	464	15,789	0	8,057	275,727	29,470
9. 2008	665,298	53,276	612,022	307,474	28,771	17,244	430	11,539	0	6,485	307,055	30,427
10. 2009	611,811	42,247	569,563	183,439	7,444	8,312	72	14,734	0	4,551	198,969	25,372
11. 2010	583,194	34,618	548,576	143,735	6,412	1,972	46	8,287	0	1,553	147,535	22,575
12. Totals	XXX	XXX	XXX	2,470,063	305,706	254,440	15,309	162,739	0	76,964	2,566,227	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	10,367	(105)	46,817	1,997	15,918	403	15,336	1,140	5,189	0	24	90,191	2,921
2. 2001	1,765	113	6,691	77	3,494	37	1,538	42	188	0	24	13,406	324
3. 2002	2,218	159	8,532	242	2,764	26	949	35	210	0	154	14,211	430
4. 2003	2,716	628	12,360	525	3,886	36	1,106	47	194	0	409	19,025	327
5. 2004	6,091	744	13,365	404	5,780	73	2,122	100	836	0	592	26,874	478
6. 2005	8,348	6,864	17,021	216	6,704	65	3,187	81	1,901	0	1,118	29,935	583
7. 2006	15,661	7	35,579	211	9,805	72	4,871	107	3,249	0	1,800	68,770	643
8. 2007	26,892	145	41,088	597	12,590	192	7,945	171	5,429	0	2,303	92,838	819
9. 2008	41,959	1,860	61,115	854	16,228	309	10,364	205	7,262	0	4,194	133,701	1,058
10. 2009	41,829	1,414	66,542	1,009	16,748	325	15,377	249	6,890	0	5,975	144,387	1,261
11. 2010	70,453	2,555	98,448	2,135	16,607	365	19,285	333	13,629	0	8,276	213,034	4,005
12. Totals	228,298	14,384	407,559	8,267	110,525	1,904	82,079	2,509	44,978	0	24,868	846,373	12,848

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	55,292	34,900
2. 2001	352,216	60,974	291,241	81.8	136.5	75.4	0	0	32.69	8,266	5,140
3. 2002	290,675	21,685	268,990	59.1	49.6	60.0	0	0	32.69	10,349	3,862
4. 2003	304,364	26,618	277,745	53.0	45.0	53.9	0	0	32.69	13,923	5,102
5. 2004	349,518	39,978	309,540	56.4	67.7	55.2	0	0	32.69	18,308	8,566
6. 2005	412,441	104,042	308,399	62.3	170.5	51.3	0	0	32.69	18,290	11,645
7. 2006	352,230	15,223	337,006	50.9	31.1	52.4	0	0	32.69	51,022	17,747
8. 2007	388,074	19,508	368,565	56.2	31.1	58.7	0	0	32.69	67,237	25,601
9. 2008	473,185	32,430	440,755	71.1	60.9	72.0	0	0	32.69	100,360	33,341
10. 2009	353,870	10,513	343,356	57.8	24.9	60.3	0	0	32.69	105,947	38,440
11. 2010	372,417	11,847	360,570	63.9	34.2	65.7	0	0	32.69	164,211	48,823
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	613,206	233,168

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12 Number of Claims Reported-Direct and Assumed
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	0	(1)	3	(0)	0	0	0	5	XXX
2. 2001	1	724	(723)	58	(0)	3	(0)	1	0	0	62	4
3. 2002	1	0	1	4	0	12	0	0	0	0	16	7
4. 2003	5	2	3	1	0	1	0	0	0	0	3	9
5. 2004	(5)	2	(7)	28	1	0	0	0	0	0	27	17
6. 2005	0	0	0	0	0	0	0	10	0	0	10	53
7. 2006	0	0	0	0	0	0	0	0	0	0	0	2
8. 2007	0	0	0	0	0	0	0	3	0	0	3	0
9. 2008	0	0	0	0	0	0	0	0	0	0	0	0
10. 2009	470	419	50	1	1	0	0	2	0	0	2	0
11. 2010	203	177	26	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	91	1	19	(0)	18	0	0	127	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	65	(382)	3,325	232	0	0	1,183	46	15	0	0	4,691	8
2. 2001	0	0	0	(0)	0	0	0	0	0	0	0	(0)	0
3. 2002	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2003	0	0	0	1	0	0	0	1	0	0	0	(1)	0
5. 2004	0	0	0	(0)	0	0	0	(0)	0	0	0	0	0
6. 2005	0	0	0	(0)	0	0	0	(0)	0	0	0	0	1
7. 2006	0	0	0	0	0	0	0	0	0	0	0	0	2
8. 2007	0	0	0	(1)	0	0	0	(0)	0	0	0	1	0
9. 2008	0	0	0	(0)	0	0	0	0	(0)	0	0	(0)	0
10. 2009	0	0	109	68	14	11	14	12	0	0	0	45	(0)
11. 2010	0	0	90	74	10	9	13	13	4	0	0	21	0
12. Totals	65	(382)	3,524	374	23	20	1,210	72	19	0	0	4,758	11

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,540	1,152
2. 2001	62	(0)	62	9,418.2	(0.0)	(8.5)	0	0	32.69	0	(0)
3. 2002	16	0	16	2,390.3	0.0	2,390.3	0	0	32.69	0	0
4. 2003	3	1	1	55.2	72.8	41.9	0	0	32.69	(1)	(1)
5. 2004	28	1	27	(616.9)	58.8	(391.6)	0	0	32.69	0	0
6. 2005	10	(0)	11	0.0	0.0	0.0	0	0	32.69	0	0
7. 2006	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
8. 2007	3	(1)	5	0.0	0.0	0.0	0	0	32.69	1	0
9. 2008	(0)	0	(0)	0.0	0.0	0.0	0	0	32.69	0	(0)
10. 2009	140	92	48	29.8	22.0	94.4	0	0	32.69	40	5
11. 2010	117	96	21	57.7	54.1	82.7	0	0	32.69	16	5
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,597	1,161

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2001	0	0	0	0	0	0	0	19	0	0	19	0
3. 2002	0	0	0	0	0	0	0	0	0	0	0	0
4. 2003	0	0	0	3	0	2	0	0	0	0	5	0
5. 2004	0	0	0	0	0	0	0	0	0	0	0	0
6. 2005	0	0	0	0	0	0	0	0	0	0	0	0
7. 2006	0	0	0	0	0	0	0	0	0	0	0	0
8. 2007	0	0	0	0	0	0	0	(1)	0	0	(1)	0
9. 2008	0	0	0	0	0	0	0	0	0	0	0	0
10. 2009	0	0	0	0	0	0	0	0	0	0	0	0
11. 2010	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	3	0	2	0	18	0	0	23	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	12	0	0	0	0	0	0	0	3	0	0	15	3
2. 2001	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2002	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2003	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2004	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2005	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2006	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2007	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2008	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2009	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2010	0	(0)	0	0	0	0	0	0	(0)	0	0	(0)	0
12. Totals	12	(0)	0	0	0	0	0	0	3	0	0	15	3

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	12	3
2. 2001	19	0	19	0.0	0.0	0.0	0	0	32.69	0	0
3. 2002	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
4. 2003	5	0	5	0.0	0.0	0.0	0	0	32.69	0	0
5. 2004	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
6. 2005	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
7. 2006	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
8. 2007	(1)	0	(1)	0.0	0.0	0.0	0	0	32.69	0	0
9. 2008	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
10. 2009	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
11. 2010	(0)	(0)	(0)	0.0	0.0	0.0	0	0	32.69	0	(0)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	12	3

SCHEDULE P - PART 1G - SPECIAL LIABILITY
(OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	222	(2)	178	43	0	0	0	359	XXX
2. 2001	45,185	23,733	21,452	32,380	23,501	3,933	2,492	(15)	0	442	10,305	XXX
3. 2002	65,914	36,886	29,027	26,117	15,388	2,375	1,142	3	0	395	11,965	XXX
4. 2003	78,720	57,699	21,021	19,406	15,905	1,762	1,961	54	0	189	3,357	XXX
5. 2004	59,415	45,957	13,458	20,177	28,025	1,280	3,403	174	0	60	(9,797)	XXX
6. 2005	53,544	45,506	8,038	16,654	8,622	2,107	1,334	314	0	71	9,118	XXX
7. 2006	39,159	33,282	5,878	10,332	5,394	899	582	208	0	54	5,463	XXX
8. 2007	13,626	4,082	9,544	2,831	229	61	27	472	0	209	3,108	XXX
9. 2008	13,402	1,658	11,744	4,266	534	61	5	237	0	257	4,025	XXX
10. 2009	11,386	1,546	9,840	3,370	842	18	7	470	0	238	3,009	XXX
11. 2010	10,621	1,067	9,555	2,276	319	1	0	141	0	58	2,099	XXX
12. Totals	XXX	XXX	XXX	138,033	98,758	12,673	10,996	2,060	0	1,973	43,012	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	1,193	(146)	435	22	1,416	953	(9)	(1)	0	0	0	2,206	24
2. 2001	12,498	11,740	30	6	3,461	3,098	1	0	0	0	0	1,147	5
3. 2002	73	23	13	34	128	86	(0)	0	0	0	0	71	6
4. 2003	312	885	13	56	421	496	0	0	0	0	0	(690)	4
5. 2004	509	2,147	53	139	246	696	0	0	0	0	0	(2,174)	4
6. 2005	469	312	124	321	463	321	0	(0)	0	0	0	102	2
7. 2006	237	138	161	84	298	200	0	0	0	0	1	275	7
8. 2007	55	(0)	7	2	19	0	4	0	3	0	18	86	7
9. 2008	123	(3)	50	3	27	1	8	1	15	0	56	223	26
10. 2009	67	13	26	4	3	1	1	1	22	0	322	102	39
11. 2010	597	116	388	221	2	3	11	3	163	0	640	818	93
12. Totals	16,134	15,224	1,301	891	6,485	5,855	16	4	203	0	1,038	2,165	217

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,752	455
2. 2001	52,288	40,836	11,451	115.7	172.1	53.4	0	0	32.69	783	364
3. 2002	28,709	16,673	12,036	43.6	45.2	41.5	0	0	32.69	28	42
4. 2003	21,969	19,302	2,667	27.9	33.5	12.7	0	0	32.69	(615)	(75)
5. 2004	22,439	34,409	(11,970)	37.8	74.9	(88.9)	0	0	32.69	(1,723)	(451)
6. 2005	20,131	10,910	9,220	37.6	24.0	114.7	0	0	32.69	(41)	143
7. 2006	12,136	6,398	5,738	31.0	19.2	97.6	0	0	32.69	177	98
8. 2007	3,452	259	3,194	25.3	6.3	33.5	0	0	32.69	60	25
9. 2008	4,787	539	4,248	35.7	32.5	36.2	0	0	32.69	173	49
10. 2009	3,978	867	3,111	34.9	56.1	31.6	0	0	32.69	77	25
11. 2010	3,580	663	2,917	33.7	62.1	30.5	0	0	32.69	648	170
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,320	845

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	31,313	9,719	13,262	495	4,676	0	(3)	39,038	XXX
2. 2001	116,466	125,768	(9,302)	61,987	8,399	13,681	892	8,289	0	31	74,667	3,388
3. 2002	120,238	35,552	84,686	53,427	9,888	10,521	1,041	9,024	0	58	62,044	2,211
4. 2003	156,187	30,513	125,674	51,793	15,499	11,390	4,047	9,577	0	3	53,214	2,665
5. 2004	154,844	26,527	128,318	38,873	13,595	11,948	1,798	11,563	0	31	46,992	2,444
6. 2005	187,833	26,600	161,233	43,993	9,631	9,567	547	11,043	0	0	54,424	2,712
7. 2006	189,419	29,610	159,808	33,047	4,047	9,134	942	12,948	0	14	50,140	2,625
8. 2007	168,396	19,167	149,229	43,293	2,023	7,312	(659)	13,157	0	8	62,397	3,030
9. 2008	154,582	17,348	137,233	22,401	2,509	4,881	241	4,351	0	13	28,884	3,040
10. 2009	143,477	15,717	127,760	11,109	3,213	1,683	169	1,266	0	9	10,676	3,066
11. 2010	132,755	15,601	117,154	2,101	190	24	40	430	0	4	2,325	2,778
12. Totals	XXX	XXX	XXX	393,338	78,713	93,403	9,553	86,327	0	167	484,802	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	168,820	26,346	143,914	1,147	21,390	5,471	83,894	29,087	11,339	0	0	367,308	1,624
2. 2001	4,300	(1,481)	7,891	(473)	1,055	195	1,252	123	1,261	0	0	17,395	84
3. 2002	3,745	713	15,305	3,843	1,544	274	945	244	1,626	0	0	18,090	51
4. 2003	3,507	941	23,481	7,611	2,050	686	1,782	610	1,662	0	0	22,633	55
5. 2004	2,841	223	11,767	293	2,358	425	1,535	370	1,602	0	0	18,793	36
6. 2005	3,385	(457)	11,115	(1,410)	2,437	92	2,323	354	2,924	0	0	23,604	56
7. 2006	7,492	539	17,202	(221)	2,972	144	2,818	200	6,646	0	2	36,467	92
8. 2007	12,253	314	25,385	1,315	4,067	185	4,110	534	10,214	0	7	53,682	154
9. 2008	12,579	1,536	32,891	1,092	4,420	222	3,779	321	6,062	0	33	56,561	219
10. 2009	11,352	365	39,336	1,899	4,826	187	5,138	418	4,773	0	38	62,556	275
11. 2010	6,545	365	48,518	4,508	4,934	278	6,642	715	5,848	0	188	66,621	712
12. Totals	236,818	29,403	376,804	19,602	52,054	8,160	114,218	32,977	53,956	0	268	743,709	3,359

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	285,242	82,066
2. 2001	99,718	7,655	92,063	85.6	6.1	(989.7)	0	0	32.69	14,145	3,250
3. 2002	96,137	16,003	80,134	80.0	45.0	94.6	0	0	32.69	14,494	3,596
4. 2003	105,242	29,395	75,847	67.4	96.3	60.4	0	0	32.69	18,436	4,197
5. 2004	82,488	16,703	65,785	53.3	63.0	51.3	0	0	32.69	14,093	4,700
6. 2005	86,786	8,758	78,028	46.2	32.9	48.4	0	0	32.69	16,367	7,237
7. 2006	92,258	5,651	86,608	48.7	19.1	54.2	0	0	32.69	24,376	12,092
8. 2007	119,791	3,712	116,079	71.1	19.4	77.8	0	0	32.69	36,010	17,672
9. 2008	91,365	5,920	85,445	59.1	34.1	62.3	0	0	32.69	42,843	13,718
10. 2009	79,482	6,251	73,232	55.4	39.8	57.3	0	0	32.69	48,423	14,132
11. 2010	75,043	6,097	68,946	56.5	39.1	58.9	0	0	32.69	50,190	16,431
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	564,618	179,092

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	263	105	243	124	3	0	0	281	XXX
2. 2001	100,567	62,160	38,407	82,603	56,258	39,575	27,734	2,193	0	0	40,380	102
3. 2002	134,795	79,625	55,170	90,175	57,548	33,408	17,000	2,838	0	0	51,873	65
4. 2003	202,440	116,958	85,482	56,299	28,928	23,623	8,448	3,089	0	0	45,635	108
5. 2004	222,785	113,847	108,938	43,880	21,569	14,356	4,810	3,583	0	0	35,440	61
6. 2005	223,625	106,481	117,144	30,727	12,460	16,611	5,934	3,898	0	1	32,843	56
7. 2006	227,041	84,144	142,897	30,741	11,028	17,633	3,876	4,208	0	0	37,678	40
8. 2007	215,730	75,722	140,008	19,743	5,085	22,967	5,390	5,857	0	0	38,092	14
9. 2008	202,994	64,614	138,380	28,710	8,546	21,030	3,075	5,285	0	0	43,404	6
10. 2009	185,536	55,105	130,431	13,622	2,897	12,607	1,438	3,445	0	0	25,339	4
11. 2010	159,788	52,436	107,352	5,819	1,244	3,028	543	2,496	0	0	9,558	4
12. Totals	XXX	XXX	XXX	402,583	205,668	205,082	78,370	36,896	0	1	360,522	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	1,130	536	3,272	56	541	67	1,909	37	10	0	0	6,166	37
2. 2001	9,808	7,522	2,915	(609)	610	481	1,582	140	8	0	0	7,390	1
3. 2002	7,065	5,794	4,950	548	539	381	2,461	940	13	0	0	7,364	1
4. 2003	5,096	3,163	2,537	(710)	649	378	1,561	387	8	0	0	6,633	1
5. 2004	1,444	598	5,187	(879)	148	8	2,207	892	10	0	0	8,377	1
6. 2005	429	32	9,627	1,868	1,392	240	3,378	1,089	19	0	0	11,616	1
7. 2006	4,486	1,796	15,174	4,108	2,287	1,104	4,820	1,066	22	0	0	18,717	1
8. 2007	8,097	3,153	23,996	7,561	1,242	191	8,440	2,149	218	0	0	28,938	2
9. 2008	7,771	2,684	38,261	15,489	2,952	665	13,518	4,808	680	0	0	39,537	0
10. 2009	6,251	1,948	56,105	16,297	3,698	581	18,937	5,388	989	0	0	61,765	0
11. 2010	2,521	573	61,532	20,338	2,853	640	21,566	7,425	2,619	0	0	62,116	3
12. Totals	54,099	27,799	223,555	64,066	16,912	4,736	80,379	24,320	4,595	0	0	258,618	47

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,811	2,355
2. 2001	139,295	91,526	47,769	138.5	147.2	124.4	0	0	32.69	5,811	1,579
3. 2002	141,449	82,212	59,237	104.9	103.2	107.4	0	0	32.69	5,673	1,691
4. 2003	92,862	40,594	52,268	45.9	34.7	61.1	0	0	32.69	5,179	1,454
5. 2004	70,815	26,998	43,817	31.8	23.7	40.2	0	0	32.69	6,912	1,465
6. 2005	66,081	21,623	44,458	29.5	20.3	38.0	0	0	32.69	8,156	3,459
7. 2006	79,372	22,977	56,395	35.0	27.3	39.5	0	0	32.69	13,757	4,960
8. 2007	90,560	23,530	67,030	42.0	31.1	47.9	0	0	32.69	21,378	7,560
9. 2008	118,207	35,266	82,941	58.2	54.6	59.9	0	0	32.69	27,860	11,677
10. 2009	115,654	28,549	87,105	62.3	51.8	66.8	0	0	32.69	44,111	17,655
11. 2010	102,436	30,762	71,674	64.1	58.7	66.8	0	0	32.69	43,142	18,974
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	185,789	72,829

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported-Direct and Assumed
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	12,916	7,656	2,463	584	856	0	509	7,995	XXX
2. 2009	221,477	122,656	98,821	80,803	42,847	2,080	1,748	3,419	0	1,338	41,708	XXX
3. 2010	195,813	107,452	88,361	51,436	24,168	1,287	1,128	2,988	0	1,100	30,414	XXX
4. Totals	XXX	XXX	XXX	145,154	74,671	5,830	3,459	7,263	0	2,947	80,118	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	6,328	(872)	4,680	389	602	40	650	190	1,352	0	484	13,864	788
2. 2009	3,892	2,304	950	141	299	12	264	88	395	0	450	3,255	45
3. 2010	6,876	118	5,675	376	523	11	180	134	1,528	0	1,700	14,144	348
4. Totals	17,095	1,549	11,306	906	1,425	64	1,093	412	3,275	0	2,634	31,263	1,181

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	11,492	2,373
2. 2009	92,102	47,139	44,963	41.6	38.4	45.5	0	0	32.69	2,397	858
3. 2010	70,493	25,935	44,558	36.0	24.1	50.4	0	0	32.69	12,058	2,087
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	25,946	5,317

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	(399)	462	60	36	382	0	1,669	(456)	XXX
2. 2009	382,551	3,979	378,572	207,695	738	236	10	23,466	0	53,410	230,650	142,864
3. 2010	360,173	3,245	356,929	208,300	617	88	10	20,356	0	39,171	228,118	141,663
4. Totals	XXX	XXX	XXX	415,596	1,817	384	56	44,205	0	94,250	458,312	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	1,782	(498)	1,125	218	658	42	213	36	265	0	1,972	4,244	13,396
2. 2009	180	10	(370)	180	200	28	123	33	198	0	2,254	80	379
3. 2010	9,495	116	(5,175)	480	674	54	217	84	2,686	0	23,699	7,161	6,286
4. Totals	11,458	(372)	(4,420)	879	1,531	124	553	153	3,148	0	27,926	11,486	20,061

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,186	1,058
2. 2009	231,728	998	230,730	60.6	25.1	60.9	0	0	32.69	(380)	460
3. 2010	236,641	1,362	235,279	65.7	42.0	65.9	0	0	32.69	3,724	3,437
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	6,531	4,955

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported- Direct and Assumed
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	2,756	64	3,228	29	1,131	0	2,083	7,023	XXX
2. 2009	82,630	4,421	78,209	11,636	251	643	12	2,246	0	490	14,261	XXX
3. 2010	78,013	5,732	72,281	4,300	90	180	2	936	0	197	5,324	XXX
4. Totals	XXX	XXX	XXX	18,692	405	4,051	42	4,313	0	2,769	26,608	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding- Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	15,205	296	32,562	1,916	3,375	144	2,471	1,017	3,652	0	4,736	53,892	17
2. 2009	1,873	0	8,776	444	832	32	2,882	256	1,313	0	4,285	14,943	0
3. 2010	3,542	44	13,829	1,071	861	42	3,412	417	2,175	0	5,554	22,245	0
4. Totals	20,620	340	55,167	3,432	5,067	218	8,765	1,691	7,140	0	14,576	91,079	17

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	45,555	8,337
2. 2009	30,200	996	29,204	36.5	22.5	37.3	0	0	32.69	10,204	4,738
3. 2010	29,235	1,666	27,569	37.5	29.1	38.1	0	0	32.69	16,256	5,989
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	72,015	19,064

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2009	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2010	0	0	0	0	0	0	0	0	0	0	0	XXX
4. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2009	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2010	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2009	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
3. 2010	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1M - INTERNATIONAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported-Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	485	(291)	0	0	646	0	0	1,422	XXX
2. 2001	21,674	6,900	14,775	21,429	61	163	0	409	0	0	21,939	XXX
3. 2002	14,830	256	14,574	6,122	44	31	0	208	0	0	6,317	XXX
4. 2003	3,623	312	3,311	269	0	(0)	0	404	0	0	673	XXX
5. 2004	641	74	568	26	0	0	0	1,066	0	0	1,091	XXX
6. 2005	1,109	98	1,011	0	0	0	0	1,027	0	0	1,027	XXX
7. 2006	36	67	(31)	0	0	0	0	702	0	0	702	XXX
8. 2007	(80)	0	(80)	0	(103)	0	0	1,288	0	0	1,391	XXX
9. 2008	(58)	(0)	(58)	0	0	0	0	1,733	0	0	1,733	XXX
10. 2009	49	(3)	52	0	0	0	0	1,877	0	0	1,877	XXX
11. 2010	160	0	160	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	28,330	(289)	194	0	9,360	0	0	38,172	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22		Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated		
1. Prior	(3,372)	(5,563)	10,299	0	0	0	(0)	0	0	0	0	12,489	0
2. 2001	309	0	1,001	0	0	0	(0)	0	0	0	0	1,310	0
3. 2002	47	0	157	0	0	0	(0)	0	0	0	0	204	0
4. 2003	0	0	552	0	0	0	0	0	0	0	0	552	0
5. 2004	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2005	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2006	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2007	0	90	0	0	0	0	0	0	0	0	0	(90)	0
9. 2008	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2009	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2010	0	0	0	0	0	0	0	0	253	0	0	253	0
12. Totals	(3,016)	(5,472)	12,009	0	0	0	(0)	0	253	0	0	14,719	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	12,489	0
2. 2001	23,310	61	23,249	107.5	0.9	157.4	0	0	32.69	1,310	0
3. 2002	6,565	44	6,521	44.3	17.1	44.7	0	0	32.69	204	0
4. 2003	1,225	0	1,225	33.8	0.0	37.0	0	0	32.69	552	0
5. 2004	1,091	0	1,091	170.2	0.0	192.2	0	0	32.69	0	0
6. 2005	1,027	0	1,027	92.6	0.0	101.6	0	0	32.69	0	0
7. 2006	702	0	702	1,977.5	0.0	(2,245.7)	0	0	32.69	0	0
8. 2007	1,288	(13)	1,301	(1,604.8)	0.0	(1,620.4)	0	0	32.69	(90)	0
9. 2008	1,733	0	1,733	(2,963.5)	0.0	(2,979.4)	0	0	32.69	0	0
10. 2009	1,877	0	1,877	3,820.5	0.0	3,622.7	0	0	32.69	0	0
11. 2010	253	0	253	158.5	0.0	158.5	0	0	32.69	0	253
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	14,465	254

SCHEDULE P - PART 1N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	279	6	1	0	975	0	0	1,248	XXX
2. 2001	78,953	30,850	48,102	96,389	32,729	1,139	0	555	0	0	65,354	XXX
3. 2002	81,088	10,271	70,818	21,801	913	373	0	621	0	0	21,883	XXX
4. 2003	63,181	42,115	21,066	27,377	11,231	59	20	781	0	0	16,966	XXX
5. 2004	7,023	10,765	(3,742)	1,508	17,470	15	49	1,279	0	0	(14,718)	XXX
6. 2005	81	6,172	(6,091)	0	2,092	0	4	1,056	0	0	(1,040)	XXX
7. 2006	676	(473)	1,149	10	0	0	0	1,399	0	0	1,409	XXX
8. 2007	446	54	392	0	0	0	0	1,091	0	0	1,091	XXX
9. 2008	680	17	663	0	0	0	0	703	0	0	703	XXX
10. 2009	231	82	149	0	0	0	0	293	0	0	293	XXX
11. 2010	(102)	(2)	(99)	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	147,364	64,443	1,587	73	8,754	0	0	93,190	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	1,269	145	1,093	(0)	4	0	(2)	0	0	0	0	2,219	XXX
2. 2001	926	52	5,656	0	3	0	4	0	0	0	0	6,537	XXX
3. 2002	288	4	437	66	5	0	4	0	0	0	0	664	XXX
4. 2003	283	666	743	566	3	0	3	2	0	0	0	(201)	XXX
5. 2004	3	1,874	77	628	0	1	1	(9)	0	0	0	(2,413)	XXX
6. 2005	0	106	(1)	(7)	0	0	0	(0)	0	0	0	(99)	XXX
7. 2006	1	0	(0)	0	0	0	0	0	0	0	0	0	XXX
8. 2007	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2008	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2009	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2010	0	0	0	0	0	0	0	0	156	0	0	156	XXX
12. Totals	2,771	2,848	8,005	1,252	15	1	10	(7)	156	0	0	6,863	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,217	2
2. 2001	104,672	32,781	71,891	132.6	106.3	149.5	0	0	32.69	6,530	7
3. 2002	23,530	983	22,547	29.0	9.6	31.8	0	0	32.69	655	9
4. 2003	29,251	12,486	16,765	46.3	29.6	79.6	0	0	32.69	(206)	4
5. 2004	2,883	20,014	(17,131)	41.0	185.9	457.8	0	0	32.69	(2,421)	8
6. 2005	1,055	2,194	(1,139)	1,306.8	35.6	18.7	0	0	32.69	(100)	0
7. 2006	1,409	0	1,409	208.4	0.0	122.7	0	0	32.69	0	0
8. 2007	1,091	0	1,091	244.9	0.2	278.5	0	0	32.69	0	0
9. 2008	703	0	703	103.5	0.0	106.1	0	0	32.69	0	0
10. 2009	293	0	293	126.7	0.0	197.0	0	0	32.69	0	0
11. 2010	156	0	156	(153.2)	0.0	(156.5)	0	0	32.69	0	156
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	6,676	187

SCHEDULE P - PART 1O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	10,506	(7)	1	0	0	0	0	10,513	XXX
2. 2001	48,911	80,773	(31,862)	57,420	(300)	223	4	395	0	0	58,334	XXX
3. 2002	30,753	2,417	28,336	30,079	(196)	3	0	383	0	0	30,661	XXX
4. 2003	52,611	9,071	43,540	34,582	630	21	0	301	0	0	34,273	XXX
5. 2004	20,507	12,579	7,928	15,151	2,562	0	1	19	0	0	12,607	XXX
6. 2005	1,186	(4,461)	5,647	670	119	0	0	(8)	0	0	543	XXX
7. 2006	183	39	144	123	0	0	0	(23)	0	0	99	XXX
8. 2007	735	81	654	0	0	0	0	0	0	0	0	XXX
9. 2008	1,515	30	1,485	0	0	0	0	0	0	0	0	XXX
10. 2009	459	3	456	0	0	0	0	(0)	0	0	(0)	XXX
11. 2010	185	8	177	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	148,530	2,808	247	4	1,067	0	0	147,032	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	45,068	5,824	125,851	770	11	1	(13)	41	3,530	0	0	167,812	XXX
2. 2001	9,487	164	6,341	60	5	1	6	(0)	1,988	0	0	17,603	XXX
3. 2002	1,617	0	6,431	235	5	0	17	0	2,238	0	0	10,072	XXX
4. 2003	1,553	17	5,415	2,602	1	0	(21)	(6)	2,255	0	0	6,590	XXX
5. 2004	998	49	1,639	164	2	0	14	0	0	0	0	2,440	XXX
6. 2005	163	3	(53)	4	0	0	3	1	0	0	0	106	XXX
7. 2006	31	0	(3)	0	0	0	0	0	0	0	0	28	XXX
8. 2007	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2008	48	0	1	0	0	0	0	0	0	0	0	49	XXX
10. 2009	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2010	0	0	0	0	0	0	0	0	3	0	0	3	XXX
12. Totals	58,967	6,057	145,622	3,834	24	3	7	37	10,014	0	0	204,703	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	164,325	3,487
2. 2001	75,865	(72)	75,937	155.1	(0.1)	(238.3)	0	0	32.69	15,605	1,999
3. 2002	40,773	40	40,733	132.6	1.6	143.7	0	0	32.69	7,812	2,259
4. 2003	44,107	3,244	40,863	83.8	35.8	93.9	0	0	32.69	4,349	2,241
5. 2004	17,823	2,775	15,047	86.9	22.1	189.8	0	0	32.69	2,424	16
6. 2005	776	127	649	65.4	(2.8)	11.5	0	0	32.69	104	2
7. 2006	128	0	128	69.9	0.0	88.9	0	0	32.69	28	0
8. 2007	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
9. 2008	49	0	49	3.3	0.0	3.3	0	0	32.69	49	0
10. 2009	(0)	0	(0)	(0.1)	0.0	(0.1)	0	0	32.69	0	0
11. 2010	3	0	3	1.5	0.0	1.6	0	0	32.69	0	3
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	194,697	10,006

SCHEDULE P - PART 1P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES ($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	(116)	0	0	0	0	0	0	(116)	XXX
2. 2001	3,251	93	3,157	4,205	0	0	0	26	0	0	4,231	XXX
3. 2002	1,457	165	1,291	350	0	0	0	3	0	0	353	XXX
4. 2003	1,149	21	1,128	19	111	0	0	2	0	0	(89)	XXX
5. 2004	59	0	59	2	0	0	0	0	0	0	2	XXX
6. 2005	207	0	207	0	0	0	0	0	0	0	0	XXX
7. 2006	30	0	30	0	0	0	0	0	0	0	0	XXX
8. 2007	43	0	43	0	0	0	0	0	0	0	0	XXX
9. 2008	(23)	0	(23)	0	0	0	0	0	0	0	0	XXX
10. 2009	25	0	25	0	0	0	0	0	0	0	0	XXX
11. 2010	9	0	9	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	4,460	111	0	0	31	0	0	4,381	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	1,391	0	1,105	0	23	0	27	0	0	0	0	2,546	XXX
2. 2001	470	0	189	0	0	0	(0)	0	0	0	0	659	XXX
3. 2002	0	0	1	0	0	0	0	0	0	0	0	1	XXX
4. 2003	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2004	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2005	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2006	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2007	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2008	0	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2009	0	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2010	0	0	0	0	0	0	0	0	0	0	0	0	XXX
12. Totals	1,862	0	1,295	0	23	0	27	0	0	0	0	3,207	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,496	50
2. 2001	4,891	0	4,891	150.5	0.0	154.9	0	0	32.69	659	0
3. 2002	354	0	354	24.3	0.0	27.5	0	0	32.69	1	0
4. 2003	21	111	(89)	1.9	529.3	(7.9)	0	0	32.69	0	0
5. 2004	2	0	2	3.9	0.0	3.9	0	0	32.69	0	0
6. 2005	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
7. 2006	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
8. 2007	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
9. 2008	0	0	0	(0.0)	0.0	(0.0)	0	0	32.69	0	0
10. 2009	0	0	0	0.0	0.0	0.0	0	0	32.69	0	0
11. 2010	0	0	0	0.5	0.0	0.5	0	0	32.69	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,156	51

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	6,687	660	11,013	15	1,676	0	0	18,701	XXX
2. 2001	15,623	28,291	(12,668)	6,396	2,019	2,737	862	908	0	0	7,160	349
3. 2002	18,732	5,891	12,841	6,748	3,152	2,967	1,104	968	0	5	6,428	271
4. 2003	26,193	6,051	20,142	3,674	833	1,957	545	909	0	0	5,162	252
5. 2004	15,596	5,933	9,663	3,799	2,030	1,637	184	966	0	0	4,189	268
6. 2005	17,362	8,060	9,302	3,954	329	2,152	223	1,223	0	0	6,778	274
7. 2006	19,926	7,059	12,868	4,171	1,195	1,818	431	1,390	0	0	5,753	301
8. 2007	31,659	5,186	26,473	1,819	(1,155)	798	(1,168)	2,656	0	0	7,595	1,138
9. 2008	31,412	3,286	28,126	601	43	273	5	2,580	0	0	3,406	251
10. 2009	26,597	2,927	23,670	428	22	291	39	3,236	0	0	3,895	216
11. 2010	24,672	3,293	21,380	535	20	242	2	557	0	0	1,312	153
12. Totals	XXX	XXX	XXX	38,814	9,147	25,886	2,242	17,069	0	5	70,380	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding-Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated		
1. Prior	21,368	(6,817)	39,755	(2,182)	15,817	2,176	29,464	9,064	1,148	0	0	105,313	648
2. 2001	167	211	104	31	1,249	897	148	37	0	0	0	493	11
3. 2002	414	277	791	62	624	25	576	52	0	0	0	1,989	5
4. 2003	1,189	771	452	241	670	150	229	48	0	0	0	1,330	6
5. 2004	510	66	782	231	1,297	201	217	102	0	0	0	2,206	9
6. 2005	1,256	944	2,595	920	886	225	463	268	0	0	0	2,842	9
7. 2006	1,066	486	2,124	778	643	202	338	106	62	0	0	2,661	14
8. 2007	751	(54)	3,190	491	1,448	70	1,268	393	118	0	0	5,875	41
9. 2008	744	50	5,714	558	2,378	79	1,224	101	251	0	0	9,523	15
10. 2009	590	102	6,201	725	2,386	76	1,732	119	1,543	0	0	11,430	23
11. 2010	367	22	8,405	1,538	1,763	134	2,281	282	2,746	0	0	13,587	40
12. Totals	28,422	(3,943)	70,112	3,392	29,162	4,234	37,940	10,573	5,868	0	0	157,248	821

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	70,123	35,190
2. 2001	11,708	4,056	7,652	74.9	14.3	(60.4)	0	0	32.69	29	464
3. 2002	13,089	4,672	8,417	69.9	79.3	65.5	0	0	32.69	866	1,123
4. 2003	9,080	2,588	6,493	34.7	42.8	32.2	0	0	32.69	629	701
5. 2004	9,209	2,814	6,395	59.0	47.4	66.2	0	0	32.69	995	1,211
6. 2005	12,528	2,908	9,620	72.2	36.1	103.4	0	0	32.69	1,987	855
7. 2006	11,612	3,198	8,414	58.3	45.3	65.4	0	0	32.69	1,927	734
8. 2007	12,048	(1,422)	13,470	38.1	(27.4)	50.9	0	0	32.69	3,504	2,371
9. 2008	13,765	836	12,929	43.8	25.4	46.0	0	0	32.69	5,850	3,674
10. 2009	16,407	1,082	15,325	61.7	37.0	64.7	0	0	32.69	5,964	5,466
11. 2010	16,897	1,998	14,899	68.5	60.7	69.7	0	0	32.69	7,212	6,375
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	99,084	58,163

SCHEDULE P - PART 1R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2001	709	161	548	30	0	9	0	24	0	0	62	6
3. 2002	724	113	612	106	1	133	(0)	53	0	0	291	2
4. 2003	843	128	716	12	0	3	0	33	0	0	48	1
5. 2004	177	42	134	0	(9)	0	0	47	0	0	57	1
6. 2005	(19)	2	(21)	0	0	0	0	31	0	0	31	1
7. 2006	14	0	14	0	0	0	0	15	0	0	15	0
8. 2007	59	0	59	1	(2)	1	0	0	0	0	4	1
9. 2008	72	12	60	29	0	0	0	0	0	0	29	1
10. 2009	60	4	55	0	0	0	0	0	0	0	0	4
11. 2010	232	3	229	1	0	0	0	0	0	0	2	3
12. Totals	XXX	XXX	XXX	180	(11)	145	(0)	204	0	0	539	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding-Direct and Assumed
1. Prior	1	0	75	(5)	16	0	40	(0)	0	0	0	138	1
2. 2001	0	0	4	0	3	0	5	0	0	0	0	12	0
3. 2002	16	0	0	0	0	0	0	0	0	0	0	16	0
4. 2003	0	0	0	0	0	0	0	0	0	0	0	(0)	0
5. 2004	0	0	0	0	0	0	0	0	0	0	0	(0)	0
6. 2005	0	0	0	0	0	0	0	0	0	0	0	(0)	0
7. 2006	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2007	0	0	4	0	2	0	2	0	0	0	0	7	0
9. 2008	0	0	12	1	5	0	2	0	0	0	0	17	0
10. 2009	0	0	10	1	4	0	3	0	0	0	0	17	0
11. 2010	34	(17)	61	17	36	0	2	0	6	0	0	140	0
12. Totals	51	(17)	166	14	66	0	55	0	6	0	0	347	2

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	82	57
2. 2001	74	0	74	10.5	0.0	13.6	0	0	32.69	4	8
3. 2002	308	1	308	42.6	0.6	50.3	0	0	32.69	16	0
4. 2003	48	0	48	5.7	0.0	6.7	0	0	32.69	(0)	0
5. 2004	48	(9)	56	26.9	(21.1)	42.0	0	0	32.69	(0)	(0)
6. 2005	31	0	31	(163.5)	3.9	(150.2)	0	0	32.69	(0)	(0)
7. 2006	15	0	15	103.6	0.0	103.6	0	0	32.69	0	0
8. 2007	9	(2)	11	15.3	0.0	19.3	0	0	32.69	4	4
9. 2008	48	2	46	65.7	15.7	75.8	0	0	32.69	10	6
10. 2009	18	1	17	30.4	16.8	31.5	0	0	32.69	10	7
11. 2010	141	(0)	141	60.8	(3.2)	61.6	0	0	32.69	95	44
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	221	126

Sch. P-Pt. 1S
NONE

Sch. P-Pt. 1T
NONE

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	One Year	Two Year
1. Prior	13,605	15,974	17,417	21,428	23,336	24,590	23,734	24,621	25,566	27,955	2,389	3,333
2. 2001	121,508	124,701	125,498	127,610	127,482	128,966	128,342	128,237	129,005	128,995	(9)	758
3. 2002	XXX	122,546	115,526	119,405	119,364	120,161	120,106	119,834	120,846	120,974	129	1,140
4. 2003	XXX	XXX	140,211	135,043	133,903	133,556	133,601	134,097	134,577	135,227	650	1,130
5. 2004	XXX	XXX	XXX	169,905	172,785	169,941	168,800	168,916	168,878	171,238	2,360	2,322
6. 2005	XXX	XXX	XXX	XXX	127,345	124,886	124,746	128,568	130,169	131,327	1,158	2,759
7. 2006	XXX	XXX	XXX	XXX	XXX	149,981	152,047	154,835	154,966	159,158	4,191	4,323
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	178,288	182,952	179,800	181,475	1,675	(1,477)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	224,820	235,656	239,374	3,717	14,553
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	231,266	239,014	7,748	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258,605	XXX	XXX
12. Totals											24,007	28,843

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	162,122	165,969	166,910	163,819	163,738	165,139	174,599	174,135	174,134	174,708	574	573
2. 2001	286,863	289,141	290,616	296,845	295,919	296,896	296,509	295,744	294,899	294,678	(222)	(1,066)
3. 2002	XXX	326,216	305,511	311,303	317,981	321,043	319,681	319,815	319,253	319,109	(144)	(706)
4. 2003	XXX	XXX	331,436	315,661	303,499	301,811	302,773	302,774	302,333	302,187	(145)	(586)
5. 2004	XXX	XXX	XXX	342,355	316,825	312,248	303,967	302,205	301,501	300,459	(1,042)	(1,746)
6. 2005	XXX	XXX	XXX	XXX	342,746	333,359	332,279	325,285	322,899	320,220	(2,679)	(5,065)
7. 2006	XXX	XXX	XXX	XXX	XXX	368,834	370,727	361,376	353,463	349,930	(3,533)	(11,446)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	419,318	405,525	399,330	393,279	(6,050)	(12,246)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	406,275	404,238	394,833	(9,405)	(11,443)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	438,857	421,838	(17,019)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	434,975	XXX	XXX
12. Totals											(39,667)	(43,730)

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	96,026	102,870	110,872	121,831	129,871	129,478	133,117	132,645	131,976	132,381	405	(264)
2. 2001	102,292	100,654	101,730	110,219	113,391	113,595	113,848	113,842	113,402	113,554	151	(289)
3. 2002	XXX	93,129	91,089	88,421	92,503	93,707	93,604	93,736	93,675	93,301	(375)	(436)
4. 2003	XXX	XXX	106,675	103,818	98,998	96,663	93,216	92,156	92,358	91,223	(1,135)	(932)
5. 2004	XXX	XXX	XXX	101,744	98,460	100,685	92,363	88,763	87,374	85,780	(1,594)	(2,983)
6. 2005	XXX	XXX	XXX	XXX	99,630	101,604	105,434	106,758	103,390	101,125	(2,265)	(5,633)
7. 2006	XXX	XXX	XXX	XXX	XXX	99,443	99,658	95,790	92,216	89,745	(2,471)	(6,045)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	98,920	100,383	102,279	101,281	(999)	898
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,262	88,029	84,778	(3,251)	(5,483)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	85,196	82,204	(2,992)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	75,501	XXX	XXX
12. Totals											(14,524)	(21,167)

SCHEDULE P - PART 2D - WORKERS' COMPENSATION

1. Prior	917,784	950,575	948,880	1,007,893	1,062,894	1,091,784	1,181,218	1,157,161	1,164,151	1,177,067	12,916	19,906
2. 2001	286,104	301,775	300,993	260,930	275,306	275,647	291,270	294,479	293,367	297,964	4,597	3,484
3. 2002	XXX	273,740	271,367	274,107	280,021	283,338	271,250	268,159	272,297	273,989	1,692	5,830
4. 2003	XXX	XXX	323,138	320,089	310,519	307,314	280,880	276,302	281,664	280,236	(1,428)	3,934
5. 2004	XXX	XXX	XXX	391,056	380,902	376,903	335,311	330,895	326,567	326,236	(330)	(4,659)
6. 2005	XXX	XXX	XXX	XXX	445,825	435,651	388,403	385,571	386,923	382,779	(4,143)	(2,791)
7. 2006	XXX	XXX	XXX	XXX	XXX	490,854	456,636	444,206	441,117	427,993	(13,124)	(16,213)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	515,938	497,218	481,793	465,469	(16,324)	(31,749)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	468,648	463,690	471,613	7,923	2,965
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	467,244	467,882	637	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	503,197	XXX	XXX
12. Totals											(7,584)	(19,293)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	206,587	222,274	373,568	401,878	413,906	413,074	442,625	475,313	472,917	479,543	6,625	4,230
2. 2001	265,600	269,252	263,579	243,539	262,391	261,011	261,312	268,841	269,681	270,154	473	1,313
3. 2002	XXX	211,334	204,376	209,998	232,999	241,578	244,312	252,534	251,211	250,971	(240)	(1,563)
4. 2003	XXX	XXX	272,318	254,614	248,019	268,582	248,271	257,337	257,269	257,885	616	548
5. 2004	XXX	XXX	XXX	301,020	268,556	293,149	285,231	292,717	291,603	290,478	(1,125)	(2,239)
6. 2005	XXX	XXX	XXX	XXX	293,789	315,247	311,421	308,563	296,812	289,014	(7,798)	(19,549)
7. 2006	XXX	XXX	XXX	XXX	XXX	337,676	328,080	343,412	323,472	317,252	(6,219)	(26,159)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	342,980	352,303	354,307	347,348	(6,959)	(4,956)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	402,013	417,425	421,954	4,529	19,941
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	317,776	321,732	3,956	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	338,654	XXX	XXX
12. Totals											(6,142)	(28,434)

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	One Year	Two Year
1. Prior	2,015	1,711	2,290	2,063	2,444	4,991	5,015	5,115	5,873	5,898	25	782
2. 2001	12	296	120	164	334	61	61	61	61	61	0	(0)
3. 2002	XXX	119	28	56	82	15	15	15	15	15	0	0
4. 2003	XXX	XXX	112	38	216	28	28	28	43	1	(42)	(27)
5. 2004	XXX	XXX	XXX	2,049	1,316	27	27	27	28	27	(1)	(0)
6. 2005	XXX	XXX	XXX	XXX	37	2	1	1	1	0	(0)	(1)
7. 2006	XXX	XXX	XXX	XXX	XXX	7	1	1	0	0	0	(0)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	(23)	0	1	1	(0)	1
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	(0)	(0)	0	(0)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(23)	45	68	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17	XXX	XXX
										12. Totals	49	755

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	7,949	7,958	8,423	2,990	4,052	2,708	2,708	2,708	2,516	2,516	0	(192)
2. 2001	0	0	0	0	0	0	0	0	0	0	0	0
3. 2002	XXX	739	17	0	0	0	0	0	0	0	0	0
4. 2003	XXX	XXX	751	5	5	5	5	5	5	5	0	0
5. 2004	XXX	XXX	XXX	1,062	0	0	0	0	0	0	0	0
6. 2005	XXX	XXX	XXX	XXX	(0)	0	0	0	0	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	722	0	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	722	0	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	(0)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(0)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(0)	(192)

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER & MACHINERY)

1. Prior	8,759	9,102	10,007	10,303	11,661	10,590	10,323	9,700	9,774	10,884	1,110	1,184
2. 2001	8,798	9,681	11,402	10,799	11,154	11,635	11,512	11,475	11,544	11,466	(78)	(9)
3. 2002	XXX	11,350	11,922	12,217	12,070	12,603	12,673	12,299	12,105	12,033	(72)	(266)
4. 2003	XXX	XXX	6,895	6,482	3,855	1,509	2,196	2,015	2,144	2,613	468	598
5. 2004	XXX	XXX	XXX	1,872	(6,369)	(14,327)	(15,120)	(14,328)	(13,355)	(12,145)	1,210	2,183
6. 2005	XXX	XXX	XXX	XXX	8,441	11,516	9,323	9,427	9,226	8,906	(320)	(521)
7. 2006	XXX	XXX	XXX	XXX	XXX	2,655	5,826	5,922	5,796	5,530	(266)	(392)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	4,159	3,598	3,570	2,718	(852)	(879)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,822	3,720	3,996	275	173
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,838	2,619	(218)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,613	XXX	XXX
										12. Totals	1,258	2,071

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	354,812	357,539	727,691	814,411	824,438	937,477	953,598	934,406	943,324	957,216	13,893	22,810
2. 2001	101,662	105,653	100,296	84,187	88,703	92,043	91,518	88,950	92,578	82,512	(10,066)	(6,437)
3. 2002	XXX	86,977	82,369	74,912	82,973	81,480	82,893	80,533	73,969	69,484	(4,484)	(11,049)
4. 2003	XXX	XXX	105,168	111,014	108,976	86,286	85,416	76,832	69,166	64,608	(4,559)	(12,224)
5. 2004	XXX	XXX	XXX	104,318	110,158	88,503	82,227	66,316	56,298	52,620	(3,677)	(13,696)
6. 2005	XXX	XXX	XXX	XXX	117,615	101,548	97,226	78,934	71,262	64,061	(7,201)	(14,874)
7. 2006	XXX	XXX	XXX	XXX	XXX	119,568	116,114	87,763	77,993	67,014	(10,980)	(20,750)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	105,275	106,841	101,522	92,708	(8,814)	(14,133)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	86,231	74,623	75,032	409	(11,199)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,571	67,192	(1,378)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,667	XXX	XXX
										12. Totals	(36,858)	(81,551)

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	19,141	21,542	28,394	31,127	33,629	34,012	34,783	35,877	36,661	37,395	734	1,518
2. 2001	33,402	32,147	31,473	30,819	33,152	35,517	36,865	39,023	45,056	45,568	512	6,545
3. 2002	XXX	44,192	39,622	37,334	47,445	45,257	52,488	54,075	56,621	56,386	(235)	2,311
4. 2003	XXX	XXX	60,103	60,312	46,674	44,943	50,125	48,878	49,075	49,172	97	294
5. 2004	XXX	XXX	XXX	74,182	48,351	48,882	49,870	46,271	42,972	40,224	(2,748)	(6,047)
6. 2005	XXX	XXX	XXX	XXX	77,936	77,045	63,348	49,777	48,696	40,541	(8,154)	(9,236)
7. 2006	XXX	XXX	XXX	XXX	XXX	91,222	89,278	74,619	57,713	52,164	(5,549)	(22,455)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	85,022	83,965	71,132	60,955	(10,177)	(23,010)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,906	80,409	76,976	(3,433)	(12,929)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83,817	82,671	(1,146)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,558	XXX	XXX
										12. Totals	(30,099)	(63,009)

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	One Year	Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,137	48,248	45,118	(3,129)	(6,019)
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,560	41,148	588	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,042	XXX	XXX
4. Totals											(2,541)	(6,019)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,721	12,685	10,516	(2,169)	(2,205)
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	207,101	207,066	(35)	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	212,237	XXX	XXX
4. Totals											(2,204)	(2,205)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,255	75,592	72,177	(3,415)	6,923
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,812	25,645	833	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,457	XXX	XXX
4. Totals											(2,581)	6,923

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
4. Totals											0	0

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	11,213	13,220	3,856	7,179	7,568	12,962	12,938	11,063	12,823	12,800	(22)	1,738
2. 2001	13,337	17,371	23,941	26,629	25,392	23,916	24,669	21,917	23,429	22,840	(589)	923
3. 2002	XXX	6,621	6,819	8,536	7,977	8,012	8,641	6,402	7,621	6,313	(1,308)	(88)
4. 2003	XXX	XXX	1,641	1,641	176	864	902	569	632	821	189	252
5. 2004	XXX	XXX	XXX	302	26	147	142	102	90	26	(65)	(77)
6. 2005	XXX	XXX	XXX	XXX	(342)	1	1	0	0	0	(0)	(0)
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	357	(17)	(17)	13	29	29
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											(1,766)	2,776

SCHEDULE P - PART 2N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	One Year	Two Year
1. Prior	26,466	26,433	25,763	29,049	29,254	30,679	29,083	28,338	30,295	30,170	(124)	1,832
2. 2001	91,286	94,835	93,241	68,591	62,817	68,706	67,690	68,581	69,285	71,336	2,051	2,755
3. 2002	XXX	36,388	39,707	32,344	25,040	23,907	22,752	22,032	22,064	21,926	(138)	(106)
4. 2003	XXX	XXX	23,949	20,584	18,314	17,968	17,672	16,035	17,156	15,984	(1,172)	(52)
5. 2004	XXX	XXX	XXX	(6,740)	(13,825)	(14,909)	(16,069)	(17,104)	(17,355)	(18,410)	(1,054)	(1,306)
6. 2005	XXX	XXX	XXX	XXX	(516)	(627)	(775)	(2,163)	(2,182)	(2,195)	(14)	(33)
7. 2006	XXX	XXX	XXX	XXX	XXX	(0)	23	29	11	10	(0)	(19)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	(0)	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(452)	3,071

SCHEDULE P - PART 2O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	167,825	184,832	365,365	364,117	366,928	364,292	348,003	351,768	379,783	383,131	3,348	31,363
2. 2001	44,724	54,478	60,253	62,357	77,133	77,747	78,314	75,297	73,947	73,554	(393)	(1,743)
3. 2002	XXX	30,143	34,566	38,305	44,735	41,594	40,776	39,992	37,700	38,112	412	(1,880)
4. 2003	XXX	XXX	22,393	32,200	35,683	41,985	41,502	40,872	38,609	38,308	(302)	(2,565)
5. 2004	XXX	XXX	XXX	13,414	15,140	15,900	15,606	15,058	14,167	15,028	861	(30)
6. 2005	XXX	XXX	XXX	XXX	1,280	(3,092)	(2,909)	(546)	570	657	88	1,203
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	15	148	151	3	136
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	50	49	(1)	49
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	4,016	26,534

SCHEDULE P - PART 2P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	6,281	11,129	12,823	12,015	11,037	10,826	9,809	9,818	9,865	10,679	815	862
2. 2001	1,818	1,855	2,937	3,834	3,964	4,360	4,562	4,551	4,756	4,865	109	314
3. 2002	XXX	678	109	109	119	164	322	337	424	352	(72)	15
4. 2003	XXX	XXX	(78)	(78)	(74)	(67)	(78)	(74)	(66)	(92)	(25)	(18)
5. 2004	XXX	XXX	XXX	(371)	8	6	6	6	6	2	(4)	(4)
6. 2005	XXX	XXX	XXX	XXX	(1)	0	0	0	0	0	(0)	(0)
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	822	1,169

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	One Year	Two Year
1. Prior	34,438	46,673	152,681	170,212	155,879	172,587	187,627	196,507	207,491	233,458	25,967	36,951
2. 2001	48,571	15,640	10,796	11,968	9,524	7,455	6,887	6,673	6,504	6,744	240	72
3. 2002	XXX	12,496	10,818	10,185	9,259	7,065	7,607	6,526	7,600	7,449	(151)	922
4. 2003	XXX	XXX	19,045	18,718	10,062	7,724	5,317	6,329	6,779	5,583	(1,196)	(746)
5. 2004	XXX	XXX	XXX	10,412	7,607	4,446	5,073	4,352	4,783	5,429	646	1,077
6. 2005	XXX	XXX	XXX	XXX	6,581	8,857	7,689	8,057	9,305	8,397	(908)	340
7. 2006	XXX	XXX	XXX	XXX	XXX	7,784	8,466	8,617	7,510	6,962	(548)	(1,655)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	18,583	17,220	13,057	10,696	(2,361)	(6,524)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,090	11,735	10,098	(1,637)	(3,992)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,517	10,547	(970)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,595	XXX	XXX
12. Totals											19,084	26,446

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	1,006	1,214	1,137	1,134	959	1,011	1,041	1,089	1,238	1,097	(142)	8
2. 2001	2,037	507	333	206	64	42	41	51	57	50	(7)	(1)
3. 2002	XXX	1,475	1,599	419	359	400	322	255	254	255	0	0
4. 2003	XXX	XXX	243	82	43	243	15	15	15	15	(0)	(0)
5. 2004	XXX	XXX	XXX	292	38	62	(256)	9	9	9	(0)	(0)
6. 2005	XXX	XXX	XXX	XXX	79	(10)	186	(3)	(0)	(0)	(0)	3
7. 2006	XXX	XXX	XXX	XXX	XXX	35	7	5	2	0	(2)	(5)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	68	39	19	11	(8)	(28)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88	49	45	(4)	(42)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44	17	(27)	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	136	XXX	XXX
12. Totals											(190)	(65)

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
4. Totals											0	0

SCHEDULE P - PART 2T - WARRANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
4. Totals											0	0

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010		
1. Prior	000	9,248	13,368	17,510	18,867	21,532	22,685	23,521	24,099	24,858	679	583
2. 2001	87,478	117,162	122,522	124,748	125,503	127,463	127,823	127,927	128,160	128,172	29,407	11,650
3. 2002	XXX	80,272	108,700	113,591	116,613	118,638	119,450	119,752	119,890	119,976	25,615	11,074
4. 2003	XXX	XXX	93,340	122,243	127,652	131,665	132,991	133,594	134,044	134,124	24,512	10,447
5. 2004	XXX	XXX	XXX	140,707	162,727	165,092	166,527	167,572	167,598	168,994	29,033	13,132
6. 2005	XXX	XXX	XXX	XXX	117,666	124,009	122,780	126,438	126,704	127,343	28,165	13,226
7. 2006	XXX	XXX	XXX	XXX	XXX	107,080	144,400	149,955	152,754	153,758	27,270	13,652
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	123,837	166,709	172,739	176,609	27,771	14,342
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167,222	221,365	230,289	35,480	16,565
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,586	224,186	32,448	14,234
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,804	28,416	13,631

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000	79,540	123,297	144,139	153,762	157,663	169,616	170,929	171,471	171,850	5,042	1,524
2. 2001	104,395	200,166	247,714	272,819	284,375	290,279	292,465	293,055	293,512	293,733	57,121	21,068
3. 2002	XXX	123,652	219,788	267,034	292,761	307,120	313,992	316,474	317,364	317,634	58,589	20,707
4. 2003	XXX	XXX	118,911	211,284	251,812	278,113	291,727	297,076	298,996	299,694	54,592	17,923
5. 2004	XXX	XXX	XXX	112,938	207,602	250,766	278,837	290,756	295,395	297,179	55,384	19,461
6. 2005	XXX	XXX	XXX	XXX	119,805	222,068	273,518	298,867	310,940	314,567	57,707	21,237
7. 2006	XXX	XXX	XXX	XXX	XXX	133,122	246,356	297,624	326,410	338,622	59,444	17,714
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	147,920	274,622	334,316	363,838	65,070	19,176
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153,364	279,556	333,740	62,388	17,582
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	160,898	289,971	62,701	16,760
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	162,236	46,684	13,291

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000	52,635	87,037	108,658	117,610	121,128	125,861	126,779	127,967	128,166	1,597	1,138
2. 2001	32,765	58,964	78,579	95,137	104,706	109,365	111,203	111,895	112,352	112,565	8,729	4,728
3. 2002	XXX	24,130	46,356	64,787	76,556	84,604	88,048	90,469	91,133	91,456	7,969	4,364
4. 2003	XXX	XXX	20,980	41,146	60,419	75,366	83,436	87,509	89,308	89,641	8,339	4,209
5. 2004	XXX	XXX	XXX	16,960	38,800	57,120	70,750	79,281	81,878	82,826	8,519	3,894
6. 2005	XXX	XXX	XXX	XXX	17,927	43,510	68,075	83,515	91,692	95,546	8,905	4,592
7. 2006	XXX	XXX	XXX	XXX	XXX	18,605	42,829	60,976	74,469	82,621	8,377	4,941
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	19,571	45,210	65,441	83,296	8,607	6,334
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,816	35,011	51,894	7,653	4,257
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,989	31,365	6,431	3,537
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,710	4,549	3,033

SCHEDULE P - PART 3D - WORKERS' COMPENSATION

1. Prior	000	130,213	224,776	299,905	368,282	414,918	458,868	499,737	535,515	566,579	7,493	21,124
2. 2001	41,233	99,172	135,527	159,623	176,415	187,125	195,685	203,728	210,172	213,915	23,398	10,856
3. 2002	XXX	43,416	103,637	138,806	161,475	176,452	187,733	196,328	202,420	207,978	23,560	9,343
4. 2003	XXX	XXX	45,472	103,332	140,182	160,613	175,657	185,936	195,222	201,282	24,992	9,901
5. 2004	XXX	XXX	XXX	49,718	123,157	163,827	188,846	207,313	220,115	230,581	28,162	12,085
6. 2005	XXX	XXX	XXX	XXX	60,817	140,755	191,443	226,363	247,304	263,757	32,328	12,990
7. 2006	XXX	XXX	XXX	XXX	XXX	72,942	164,317	220,777	256,648	281,829	34,734	12,071
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	76,966	177,866	236,657	274,410	33,408	12,124
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	85,323	188,268	253,748	31,445	11,036
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,714	189,528	28,510	10,739
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102,431	24,129	11,908

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	91,405	157,633	278,702	313,074	336,869	352,464	366,016	380,101	394,541	3,803	4,699
2. 2001	103,930	156,000	182,794	212,563	235,874	245,744	251,338	254,909	254,349	256,935	21,833	14,040
3. 2002	XXX	81,192	132,554	165,642	190,837	211,105	223,039	230,180	233,018	236,971	18,488	12,474
4. 2003	XXX	XXX	94,548	146,932	176,081	199,580	214,052	228,029	233,742	239,053	18,070	12,201
5. 2004	XXX	XXX	XXX	104,299	171,828	199,338	226,112	245,546	256,672	264,440	17,084	11,830
6. 2005	XXX	XXX	XXX	XXX	106,155	174,949	202,225	232,537	252,169	260,979	16,769	12,016
7. 2006	XXX	XXX	XXX	XXX	XXX	104,039	173,522	204,241	231,900	251,732	16,034	11,936
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	120,415	193,460	230,822	259,938	16,201	12,449
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	161,267	256,508	295,516	16,741	12,628
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,838	184,235	13,490	10,622
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139,248	10,028	8,542

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010		
1. Prior	000	380	616	1,099	1,123	1,170	1,620	1,217	1,217	1,221	5	11
2. 2001	4	10	9	45	61	61	61	61	61	61	0	4
3. 2002	XXX	8	14	13	15	15	15	15	15	15	0	7
4. 2003	XXX	XXX	31	28	28	28	2	2	2	2	1	8
5. 2004	XXX	XXX	XXX	0	27	27	27	27	28	27	0	17
6. 2005	XXX	XXX	XXX	XXX	1	0	0	0	0	0	(2)	53
7. 2006	XXX	XXX	XXX	XXX	XXX	1	0	0	0	0	(2)	2
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	(23)	0	0	0	0	(0)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	000	1,485	1,768	2,006	2,062	2,089	2,220	2,504	2,504	2,504	9	37
2. 2001	0	0	0	0	0	0	0	0	0	0	0	0
3. 2002	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2003	XXX	XXX	0	5	5	5	5	5	5	5	0	0
5. 2004	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2005	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000	3,584	5,318	6,422	7,552	7,236	7,923	8,298	8,319	8,677	XXX	XXX
2. 2001	4,076	8,181	8,750	9,094	9,833	10,540	10,412	10,376	10,442	10,319	XXX	XXX
3. 2002	XXX	4,682	8,816	10,261	10,776	11,135	11,673	11,912	11,952	11,962	XXX	XXX
4. 2003	XXX	XXX	4,362	5,834	5,149	4,222	4,158	3,761	3,602	3,303	XXX	XXX
5. 2004	XXX	XXX	XXX	353	(1,201)	(4,723)	(7,595)	(8,832)	(9,506)	(9,971)	XXX	XXX
6. 2005	XXX	XXX	XXX	XXX	3,561	7,742	8,164	8,264	8,428	8,804	XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX	1,191	3,415	5,080	5,247	5,255	XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,381	3,424	3,427	2,636	XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,081	3,735	3,788	XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,197	2,539	XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,958	XXX	XXX

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000	69,809	1,519	354,939	409,809	455,523	505,644	546,548	566,886	601,247	1,406	2,913
2. 2001	3,486	12,297	24,393	39,260	49,392	52,620	58,509	62,044	65,025	66,378	1,084	2,221
3. 2002	XXX	2,706	10,644	21,033	34,397	38,907	46,476	49,169	51,512	53,020	616	1,544
4. 2003	XXX	XXX	4,036	(3,838)	5,062	14,788	27,189	34,154	39,865	43,636	878	1,731
5. 2004	XXX	XXX	XXX	(2,462)	3,247	6,477	18,839	27,645	33,151	35,429	744	1,663
6. 2005	XXX	XXX	XXX	XXX	1,544	(1,281)	14,975	29,417	36,891	43,381	839	1,816
7. 2006	XXX	XXX	XXX	XXX	XXX	1,830	9,392	17,510	29,142	37,192	739	1,794
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,179	17,158	34,269	49,240	827	2,049
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,197	10,684	24,533	660	2,160
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,417	9,409	589	2,202
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,895	355	1,711

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000	10,742	18,383	24,544	26,632	28,191	28,568	31,019	30,961	31,239	103	115
2. 2001	1,873	7,336	14,456	20,692	25,535	28,835	30,633	32,016	33,544	38,187	38	64
3. 2002	XXX	1,702	10,751	18,880	28,145	37,096	40,899	45,326	46,704	49,035	38	26
4. 2003	XXX	XXX	1,867	8,367	15,965	26,387	33,282	39,329	40,335	42,546	66	41
5. 2004	XXX	XXX	XXX	1,713	8,060	12,194	24,110	27,622	29,744	31,856	30	30
6. 2005	XXX	XXX	XXX	XXX	1,002	5,317	17,689	25,004	26,718	28,944	31	24
7. 2006	XXX	XXX	XXX	XXX	XXX	1,611	9,291	21,130	29,776	33,470	21	19
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,896	13,732	22,164	32,235	6	7
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,964	17,576	38,119	2	4
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,666	21,894	(0)	4
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,061	(2)	4

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Containment Expenses Reported at Year End ($000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	25,467	32,606	XXX	XXX
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,858	38,289	XXX	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,427	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	7,375	6,537	725	(227)
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	201,918	207,183	122,732	19,753
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	207,761	118,236	17,141

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	16,046	21,938	XXX	XXX
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,717	12,015	XXX	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,388	XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	0	0	XXX	XXX
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	3,221	(11,976)	(8,956)	(5,226)	(2,411)	(2,336)	(1,505)	(465)	311	XXX	XXX
2. 2001	3,895	11,811	16,122	17,582	19,116	20,600	20,939	21,239	21,498	21,530	XXX	XXX
3. 2002	XXX	1,471	4,315	5,063	5,848	5,986	6,052	6,095	6,101	6,109	XXX	XXX
4. 2003	XXX	XXX	66	119	165	269	269	269	269	269	XXX	XXX
5. 2004	XXX	XXX	XXX	23	26	26	26	26	26	26	XXX	XXX
6. 2005	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	103	103	103	103	XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010		
1. Prior	000	14,191	20,667	24,639	23,868	23,335	24,622	25,145	27,678	27,951	XXX	XXX
2. 2001	13,248	42,573	47,669	47,086	50,837	59,903	61,591	62,885	64,423	64,799	XXX	XXX
3. 2002	XXX	5,083	13,652	16,823	18,688	20,141	20,628	20,946	21,138	21,262	XXX	XXX
4. 2003	XXX	XXX	10,282	13,693	14,101	14,764	15,169	14,911	16,352	16,185	XXX	XXX
5. 2004	XXX	XXX	XXX	(5,750)	(10,116)	(12,338)	(13,976)	(14,959)	(15,623)	(15,997)	XXX	XXX
6. 2005	XXX	XXX	XXX	XXX	(359)	(487)	(651)	(2,046)	(2,076)	(2,096)	XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	10	10	XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	(0)	XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	34,460	83,461	104,719	144,049	168,165	179,731	201,552	208,336	218,849	XXX	XXX
2. 2001	467	3,546	7,003	14,342	29,026	46,383	50,645	53,924	55,561	57,939	XXX	XXX
3. 2002	XXX	192	(267)	4,647	13,909	25,273	26,477	28,576	29,783	30,278	XXX	XXX
4. 2003	XXX	XXX	1,127	14,575	19,650	27,298	29,332	31,109	32,582	33,972	XXX	XXX
5. 2004	XXX	XXX	XXX	1,987	3,716	11,574	12,320	12,467	12,494	12,588	XXX	XXX
6. 2005	XXX	XXX	XXX	XXX	2	(45)	135	162	554	551	XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	93	123	XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	3,969	6,951	8,035	7,668	7,770	7,557	8,139	8,250	8,133	XXX	XXX
2. 2001	24	422	1,431	1,675	2,732	2,889	2,972	3,798	4,197	4,205	XXX	XXX
3. 2002	XXX	10	14	15	43	85	86	350	350	350	XXX	XXX
4. 2003	XXX	XXX	(92)	(92)	(92)	(92)	(92)	(92)	(92)	(92)	XXX	XXX
5. 2004	XXX	XXX	XXX	0	0	2	2	2	2	2	XXX	XXX
6. 2005	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3R-SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010		
1. Prior	000	10,025	24,103	41,123	60,654	70,852	82,449	89,436	112,268	129,294	313	654
2. 2001	489	1,071	2,114	3,710	4,805	5,397	5,711	5,854	5,976	6,252	92	246
3. 2002	XXX	202	661	1,941	3,052	4,123	4,550	5,133	5,317	5,460	76	191
4. 2003	XXX	XXX	88	637	1,494	1,851	3,052	3,082	3,842	4,253	73	173
5. 2004	XXX	XXX	XXX	195	486	741	1,716	2,285	2,776	3,223	78	181
6. 2005	XXX	XXX	XXX	XXX	288	877	2,561	3,468	5,102	5,555	95	169
7. 2006	XXX	XXX	XXX	XXX	XXX	89	441	1,950	2,476	4,363	98	189
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,746	3,013	4,150	4,939	259	839
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109	366	826	79	157
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	154	660	55	138
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	755	35	78

SCHEDULE P - PART 3R-SECTION 2 - PRODUCTS LIABILITY- CLAIMS-MADE

1. Prior	000	239	393	665	918	958	959	959	959	959	4	2
2. 2001	4	46	44	40	38	38	38	38	38	38	0	6
3. 2002	XXX	13	94	111	194	289	237	237	238	238	0	1
4. 2003	XXX	XXX	5	14	14	14	15	15	15	15	0	0
5. 2004	XXX	XXX	XXX	9	10	10	9	9	9	9	0	1
6. 2005	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	1
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2	4	4	4	1	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	29	29	1	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	0	1	3
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	3	0

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	0	0	XXX	XXX
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	0	0	0	0
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	(718)	(754)	(58)	432	1,799	1,323	(366)	25	706	2,419
2. 2001	11,648	704	7	321	694	748	159	15	515	579
3. 2002	XXX	17,646	309	479	799	487	55	(84)	421	777
4. 2003	XXX	XXX	16,199	2,894	1,809	256	(9)	185	482	1,105
5. 2004	XXX	XXX	XXX	3,260	5,848	2,250	554	222	318	1,175
6. 2005	XXX	XXX	XXX	XXX	(2,813)	(1,186)	(1,383)	154	683	1,696
7. 2006	XXX	XXX	XXX	XXX	XXX	14,725	1,540	2,255	520	4,538
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	19,347	4,738	868	2,673
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,191	4,819	5,636
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,901	4,574
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,644

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	27,197	11,407	5,460	1,492	2,315	2,696	1,763	930	873	1,219
2. 2001	72,960	23,373	3,820	658	2,424	2,183	1,684	1,815	730	625
3. 2002	XXX	87,826	17,149	760	6,835	4,639	1,174	1,411	1,282	1,000
4. 2003	XXX	XXX	108,083	41,341	13,003	3,432	2,975	2,617	2,017	1,638
5. 2004	XXX	XXX	XXX	115,785	44,925	24,005	6,875	4,252	3,073	2,281
6. 2005	XXX	XXX	XXX	XXX	109,906	47,158	22,734	9,179	4,888	2,814
7. 2006	XXX	XXX	XXX	XXX	XXX	119,031	53,402	24,833	10,320	5,061
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	141,301	55,926	26,168	10,262
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,813	54,695	24,719
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	143,980	54,970
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	137,711

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	16,782	143	(4,430)	1,199	4,561	2,650	3,202	2,564	1,791	2,608
2. 2001	42,181	12,025	402	125	1,424	1,003	909	829	704	631
3. 2002	XXX	42,587	19,835	2,554	3,035	2,835	1,616	1,466	977	834
4. 2003	XXX	XXX	60,333	34,198	20,026	9,811	3,699	1,612	1,912	1,096
5. 2004	XXX	XXX	XXX	58,371	35,584	24,733	10,867	4,759	3,158	1,926
6. 2005	XXX	XXX	XXX	XXX	51,042	25,522	15,465	10,564	5,972	2,404
7. 2006	XXX	XXX	XXX	XXX	XXX	56,385	34,250	16,167	7,352	2,445
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	53,250	29,116	17,397	6,781
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,732	29,654	14,630
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,386	26,667
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,172

SCHEDULE P - PART 4D - WORKERS' COMPENSATION

1. Prior	349,462	262,950	213,242	229,496	232,818	268,269	335,861	296,262	293,458	244,800
2. 2001	159,170	109,995	88,456	44,566	50,345	48,265	58,938	54,889	54,592	52,338
3. 2002	XXX	138,297	81,599	66,483	60,289	55,894	40,849	33,208	34,861	28,131
4. 2003	XXX	XXX	175,961	128,214	101,374	84,189	55,075	45,638	45,459	37,515
5. 2004	XXX	XXX	XXX	227,593	152,680	120,907	73,502	64,034	51,298	37,090
6. 2005	XXX	XXX	XXX	XXX	267,291	170,861	99,099	81,527	70,538	49,992
7. 2006	XXX	XXX	XXX	XXX	XXX	266,618	167,742	125,029	104,444	73,003
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	301,068	198,125	142,213	97,152
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	250,370	153,751	106,879
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	252,678	161,014
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253,258

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	47,371	15,987	135,684	73,150	61,346	48,258	68,267	79,433	63,097	59,016
2. 2001	98,104	59,649	36,544	2,465	7,186	3,916	2,084	8,434	8,449	8,110
3. 2002	XXX	56,775	24,745	4,606	10,016	9,801	10,321	14,319	10,682	9,204
4. 2003	XXX	XXX	91,090	32,689	19,674	30,632	9,945	19,084	15,296	12,894
5. 2004	XXX	XXX	XXX	99,630	43,817	46,999	22,858	27,728	19,459	14,984
6. 2005	XXX	XXX	XXX	XXX	85,952	91,295	61,541	45,076	26,160	19,912
7. 2006	XXX	XXX	XXX	XXX	XXX	142,673	97,482	85,872	53,021	40,133
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	134,843	98,213	67,417	48,265
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133,157	91,921	70,420
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	122,487	80,660
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	115,265

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	481	298	336	(107)	372	2,407	2,554	2,684	4,234	4,229
2. 2001	7	117	1	3	273	0	0	0	(0)	(0)
3. 2002	XXX	82	9	(10)	67	0	0	0	0	0
4. 2003	XXX	XXX	47	(0)	188	0	26	26	41	(1)
5. 2004	XXX	XXX	XXX	1,973	1,289	0	0	0	0	0
6. 2005	XXX	XXX	XXX	XXX	1	0	0	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	1	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	1
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	(0)	(0)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(23)	43
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	4,108	4,632	5,413	416	1,320	212	75	82	0	0
2. 2001	0	0	0	0	0	0	0	0	0	0
3. 2002	XXX	0	0	0	0	0	0	0	0	0
4. 2003	XXX	XXX	0	0	0	0	0	0	0	0
5. 2004	XXX	XXX	XXX	41	0	0	0	0	0	0
6. 2005	XXX	XXX	XXX	XXX	(722)	0	0	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	1,190	728	402	476	1,203	136	553	99	52	405
2. 2001	967	245	123	226	201	71	70	33	14	25
3. 2002	XXX	1,737	159	215	221	133	255	76	41	(21)
4. 2003	XXX	XXX	2,172	236	368	297	569	222	80	(42)
5. 2004	XXX	XXX	XXX	1,597	223	362	262	193	49	(86)
6. 2005	XXX	XXX	XXX	XXX	921	354	273	59	92	(197)
7. 2006	XXX	XXX	XXX	XXX	XXX	438	228	20	89	77
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	536	9	14	9
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	715	(90)	54
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	223	23
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	175

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	244,940	194,632	535,540	286,107	265,341	319,323	290,729	221,502	216,416	197,575
2. 2001	82,376	75,276	56,413	28,514	21,262	24,548	20,920	17,191	17,891	9,494
3. 2002	XXX	72,247	54,011	31,288	33,159	31,517	27,450	23,707	17,535	12,163
4. 2003	XXX	XXX	79,539	87,562	72,821	54,460	42,641	31,457	22,743	17,041
5. 2004	XXX	XXX	XXX	98,091	90,417	66,747	45,283	27,591	18,358	12,640
6. 2005	XXX	XXX	XXX	XXX	100,014	84,267	64,266	35,746	25,025	14,494
7. 2006	XXX	XXX	XXX	XXX	XXX	104,531	91,451	53,044	36,547	20,040
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	89,055	66,676	49,890	27,646
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71,449	52,182	35,257
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,778	42,157
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,936

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	8,736	3,435	1,557	746	1,533	2,883	2,793	3,830	3,497	5,088
2. 2001	27,238	18,168	9,171	1,689	1,580	1,705	2,419	2,559	6,201	4,967
3. 2002	XXX	37,938	21,230	3,817	4,650	896	5,128	4,121	3,910	5,923
4. 2003	XXX	XXX	53,927	44,370	22,200	10,842	8,984	4,807	4,318	4,422
5. 2004	XXX	XXX	XXX	69,876	38,942	30,369	21,608	14,879	10,664	7,380
6. 2005	XXX	XXX	XXX	XXX	76,041	65,285	41,180	21,544	21,112	10,048
7. 2006	XXX	XXX	XXX	XXX	XXX	87,793	71,265	47,394	27,194	14,821
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	79,518	65,521	45,345	22,725
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83,365	54,415	31,483
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,940	53,357
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,335

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,563	9,127	4,750
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,477	985
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,346

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(6,299)	417	1,083
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(7,076)	(459)
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(5,523)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,655	40,678	32,100
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,567	10,957
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,752

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	1,061	323	334	3,593	5,485	11,095	11,160	9,506	10,731	10,299
2. 2001	5,536	1,123	2,832	4,827	3,684	2,012	2,706	205	1,615	1,001
3. 2002	XXX	4,336	1,454	2,863	1,781	1,857	2,463	237	1,466	157
4. 2003	XXX	XXX	1,479	1,499	0	592	632	299	363	552
5. 2004	XXX	XXX	XXX	294	0	122	116	77	65	0
6. 2005	XXX	XXX	XXX	XXX	(342)	1	1	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	2,413	1,587	513	0	0	1,430	833	415	470	1,091
2. 2001	46,288	38,356	36,339	7,387	1,926	4,132	2,847	3,303	3,508	5,660
3. 2002	XXX	23,437	20,164	12,199	4,163	2,064	1,293	522	601	375
4. 2003	XXX	XXX	6,739	6,087	3,903	3,235	2,339	743	937	179
5. 2004	XXX	XXX	XXX	4,786	327	744	586	173	230	(541)
6. 2005	XXX	XXX	XXX	XXX	(0)	4	4	1	1	6
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	(0)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	62,683	45,637	166,173	150,270	136,720	134,390	114,591	106,425	131,179	125,027
2. 2001	33,819	23,436	16,181	11,888	17,045	17,488	15,886	13,473	10,243	6,288
3. 2002	XXX	17,980	12,063	11,092	14,382	11,569	10,099	8,258	5,997	6,212
4. 2003	XXX	XXX	12,309	5,466	7,083	10,727	8,904	6,934	3,507	2,798
5. 2004	XXX	XXX	XXX	1,571	2,028	2,552	2,087	1,594	695	1,489
6. 2005	XXX	XXX	XXX	XXX	963	(3,037)	(3,098)	(798)	4	(54)
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	(3)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	0	0	(195)	0	52	99	20	49	103	1,132
2. 2001	1,468	578	(64)	419	13	76	(73)	(19)	80	189
3. 2002	XXX	634	(10)	3	0	69	(61)	(14)	73	1
4. 2003	XXX	XXX	(21)	(4)	0	25	14	18	25	0
5. 2004	XXX	XXX	XXX	(381)	0	3	4	4	4	0
6. 2005	XXX	XXX	XXX	XXX	(1)	0	0	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4R-SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	21,296	26,625	106,896	101,270	68,297	57,199	72,643	71,735	53,086	62,338
2. 2001	47,006	11,306	5,557	5,258	1,756	1,010	1,096	225	345	184
3. 2002	XXX	10,301	7,816	4,563	2,616	1,481	1,729	700	1,373	1,253
4. 2003	XXX	XXX	14,231	15,750	5,370	3,902	1,640	1,661	1,122	392
5. 2004	XXX	XXX	XXX	8,713	5,528	1,464	1,634	1,011	729	666
6. 2005	XXX	XXX	XXX	XXX	9,524	4,553	2,994	2,516	2,560	1,869
7. 2006	XXX	XXX	XXX	XXX	XXX	6,593	5,605	4,406	2,528	1,578
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	12,797	11,414	6,351	3,573
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,887	9,339	6,278
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,192	7,089
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,867

SCHEDULE P - PART 4R-SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	111	54	114	116	12	51	80	127	181	121
2. 2001	1,293	334	127	122	2	5	4	21	7	9
3. 2002	XXX	796	623	82	9	0	0	1	1	0
4. 2003	XXX	XXX	94	23	1	200	0	0	(0)	(0)
5. 2004	XXX	XXX	XXX	239	6	40	(176)	0	(0)	(0)
6. 2005	XXX	XXX	XXX	XXX	49	(9)	174	(2)	(0)	(0)
7. 2006	XXX	XXX	XXX	XXX	XXX	7	6	4	2	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	30	28	12	5
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24	18	12
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(3)	13
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4T - WARRANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	5,843	212	88	69	53	59	50	57	67	25
2. 2001	25,637	29,156	29,287	29,333	29,364	29,379	29,386	29,397	29,402	29,407
3. 2002	XXX	21,886	25,314	25,479	25,547	25,575	25,588	25,602	25,611	25,615
4. 2003	XXX	XXX	21,552	24,178	24,382	24,447	24,474	24,495	24,505	24,512
5. 2004	XXX	XXX	XXX	23,025	28,387	28,859	28,970	28,995	29,024	29,033
6. 2005	XXX	XXX	XXX	XXX	20,531	27,340	27,806	27,930	28,085	28,165
7. 2006	XXX	XXX	XXX	XXX	XXX	22,332	26,943	27,175	27,245	27,270
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	23,018	27,395	27,674	27,771
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,226	35,112	35,480
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,068	32,448
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,416

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	2,270	2,095	2,036	2,028	2,014	2,011	2,015	1,973	1,943	1,959
2. 2001	2,617	457	345	301	279	267	264	258	254	255
3. 2002	XXX	3,248	527	405	348	328	319	311	305	305
4. 2003	XXX	XXX	2,369	549	403	358	339	322	317	315
5. 2004	XXX	XXX	XXX	4,565	672	295	210	200	185	184
6. 2005	XXX	XXX	XXX	XXX	5,941	519	247	243	220	211
7. 2006	XXX	XXX	XXX	XXX	XXX	3,620	274	147	109	99
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	3,464	347	193	128
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,424	367	167
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,688	369
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,340

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	3,545	277	154	97	82	110	76	41	40	56
2. 2001	38,564	41,071	41,200	41,234	41,260	41,278	41,290	41,299	41,305	41,312
3. 2002	XXX	34,939	36,766	36,881	36,930	36,955	36,972	36,982	36,987	36,994
4. 2003	XXX	XXX	33,424	35,028	35,161	35,214	35,240	35,254	35,265	35,274
5. 2004	XXX	XXX	XXX	39,010	41,973	42,207	42,283	42,313	42,335	42,349
6. 2005	XXX	XXX	XXX	XXX	37,338	40,933	41,218	41,354	41,521	41,602
7. 2006	XXX	XXX	XXX	XXX	XXX	38,072	40,752	40,921	40,985	41,021
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	39,269	41,954	42,163	42,242
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,451	51,939	52,212
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,488	47,051
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,387

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	18,338	3,141	1,026	542	149	105	48	13	10	9
2. 2001	36,454	53,681	55,765	56,595	56,895	57,036	57,096	57,112	57,117	57,121
3. 2002	XXX	38,987	54,811	57,104	58,021	58,359	58,519	58,567	58,583	58,589
4. 2003	XXX	XXX	36,255	51,128	53,374	54,123	54,468	54,555	54,582	54,592
5. 2004	XXX	XXX	XXX	36,415	52,077	54,203	54,986	55,260	55,360	55,384
6. 2005	XXX	XXX	XXX	XXX	38,450	54,575	56,651	57,363	57,636	57,707
7. 2006	XXX	XXX	XXX	XXX	XXX	40,081	56,434	58,484	59,211	59,444
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	44,837	62,131	64,397	65,070
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,191	60,468	62,388
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,829	62,701
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,684

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	8,163	5,084	3,923	3,264	3,030	2,910	2,856	2,843	2,832	2,828
2. 2001	18,986	3,332	1,656	869	549	399	323	304	296	293
3. 2002	XXX	17,849	3,539	1,692	871	490	321	263	249	241
4. 2003	XXX	XXX	16,611	3,337	1,506	775	410	309	279	265
5. 2004	XXX	XXX	XXX	17,498	3,214	1,455	706	406	296	264
6. 2005	XXX	XXX	XXX	XXX	17,494	2,987	1,350	684	406	328
7. 2006	XXX	XXX	XXX	XXX	XXX	17,318	2,952	1,254	579	334
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	18,106	3,131	1,284	669
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,136	2,775	1,167
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,111	2,992
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,641

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	5,694	823	228	64	39	11	8	3	0	1
2. 2001	71,723	77,640	78,251	78,405	78,456	78,470	78,477	78,480	78,481	78,481
3. 2002	XXX	74,126	78,750	79,303	79,475	79,518	79,528	79,532	79,536	79,537
4. 2003	XXX	XXX	68,002	72,091	72,585	72,721	72,760	72,774	72,779	72,780
5. 2004	XXX	XXX	XXX	69,827	74,414	74,917	75,061	75,095	75,105	75,110
6. 2005	XXX	XXX	XXX	XXX	74,032	78,543	79,086	79,227	79,264	79,273
7. 2006	XXX	XXX	XXX	XXX	XXX	71,892	76,796	77,313	77,457	77,492
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	78,805	84,205	84,762	84,914
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	75,955	80,684	81,138
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78,126	82,452
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	76,617

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	3,248	881	368	151	73	50	13	57	2	3
2. 2001	6,084	8,057	8,421	8,581	8,666	8,712	8,722	8,725	8,728	8,729
3. 2002	XXX	5,254	7,243	7,648	7,831	7,920	7,947	7,961	7,967	7,969
4. 2003	XXX	XXX	5,481	7,612	8,025	8,223	8,298	8,326	8,334	8,339
5. 2004	XXX	XXX	XXX	5,678	7,923	8,285	8,431	8,495	8,510	8,519
6. 2005	XXX	XXX	XXX	XXX	6,004	8,298	8,687	8,825	8,886	8,905
7. 2006	XXX	XXX	XXX	XXX	XXX	5,785	7,860	8,187	8,326	8,377
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	5,944	8,089	8,474	8,607
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,579	7,363	7,653
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,873	6,431
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,549

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	2,890	1,923	1,480	1,241	1,114	1,082	1,069	1,062	1,057	1,056
2. 2001	2,492	736	415	256	161	117	107	101	100	99
3. 2002	XXX	2,478	720	400	230	156	128	115	108	108
4. 2003	XXX	XXX	2,473	662	338	192	112	86	73	68
5. 2004	XXX	XXX	XXX	2,599	629	354	219	157	138	128
6. 2005	XXX	XXX	XXX	XXX	2,609	684	384	245	183	161
7. 2006	XXX	XXX	XXX	XXX	XXX	2,500	615	376	244	191
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,598	682	389	270
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,014	494	292
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,921	594
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,009

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	1,714	437	146	41	67	(15)	20	(36)	222	(1)
2. 2001	12,196	13,165	13,385	13,440	13,467	13,467	13,471	13,472	13,556	13,555
3. 2002	XXX	11,072	12,155	12,332	12,374	12,364	12,374	12,385	12,442	12,441
4. 2003	XXX	XXX	11,274	12,390	12,543	12,550	12,569	12,572	12,616	12,616
5. 2004	XXX	XXX	XXX	11,317	12,391	12,470	12,520	12,527	12,540	12,541
6. 2005	XXX	XXX	XXX	XXX	12,325	13,445	13,587	13,631	13,649	13,659
7. 2006	XXX	XXX	XXX	XXX	XXX	12,235	13,311	13,455	13,498	13,509
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	13,883	15,060	15,178	15,211
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,159	12,064	12,202
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,768	10,562
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,592

SCHEDULE P - PART 5D - WORKERS' COMPENSATION

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	10,321	2,733	1,299	1,011	295	546	490	552	350	216
2. 2001	14,889	21,567	22,688	23,193	23,109	23,202	23,258	23,320	23,366	23,398
3. 2002	XXX	15,474	21,996	23,114	23,179	23,349	23,437	23,504	23,541	23,560
4. 2003	XXX	XXX	16,435	23,493	24,231	24,607	24,795	24,904	24,968	24,992
5. 2004	XXX	XXX	XXX	18,505	26,244	27,307	27,743	27,998	28,103	28,162
6. 2005	XXX	XXX	XXX	XXX	21,621	30,032	31,315	31,947	32,203	32,328
7. 2006	XXX	XXX	XXX	XXX	XXX	23,376	32,407	33,932	34,499	34,734
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	22,635	31,579	32,897	33,408
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,053	30,293	31,445
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,215	28,510
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,129

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	8,594	6,374	5,314	4,294	3,815	3,568	3,504	3,246	2,982	2,888
2. 2001	6,733	1,957	1,045	597	411	329	293	262	217	197
3. 2002	XXX	6,238	1,870	930	545	403	306	247	203	182
4. 2003	XXX	XXX	6,566	1,962	926	592	405	309	240	210
5. 2004	XXX	XXX	XXX	6,682	1,959	1,078	678	446	340	286
6. 2005	XXX	XXX	XXX	XXX	7,778	2,476	1,378	819	563	445
7. 2006	XXX	XXX	XXX	XXX	XXX	8,869	2,780	1,528	996	772
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	8,514	2,755	1,624	1,153
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,152	2,606	1,638
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,605	2,989
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,735

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	5,864	1,900	3,189	2,058	1,275	1,406	993	1,328	9,644	391
2. 2001	29,961	32,315	33,662	33,916	33,847	34,020	34,172	34,266	34,358	34,451
3. 2002	XXX	29,937	32,408	32,729	32,531	32,728	32,818	32,909	32,967	33,086
4. 2003	XXX	XXX	32,026	34,586	34,594	34,808	34,878	34,981	35,034	35,103
5. 2004	XXX	XXX	XXX	36,420	39,738	40,182	40,319	40,398	40,489	40,533
6. 2005	XXX	XXX	XXX	XXX	41,725	45,125	45,462	45,602	45,694	45,763
7. 2006	XXX	XXX	XXX	XXX	XXX	44,058	46,991	47,328	47,482	47,577
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	43,277	46,245	46,537	46,685
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,291	43,794	44,119
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,449	42,238
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,773

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	7,094	1,549	733	504	336	173	157	113	127	113
2. 2001	15,213	20,171	21,051	21,408	21,605	21,687	21,740	21,778	21,807	21,833
3. 2002	XXX	12,633	17,113	17,807	18,166	18,284	18,367	18,413	18,447	18,488
4. 2003	XXX	XXX	12,481	16,783	17,439	17,721	17,889	17,980	18,035	18,070
5. 2004	XXX	XXX	XXX	11,449	15,841	16,455	16,774	16,951	17,032	17,084
6. 2005	XXX	XXX	XXX	XXX	10,914	15,541	16,194	16,493	16,670	16,769
7. 2006	XXX	XXX	XXX	XXX	XXX	11,247	15,039	15,552	15,849	16,034
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	11,465	15,277	15,893	16,201
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,974	16,149	16,741
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,224	13,490
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,028

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	6,430	4,779	3,926	3,477	3,290	3,172	3,029	2,964	2,922	2,921
2. 2001	6,192	1,720	1,060	705	487	400	352	328	327	324
3. 2002	XXX	5,365	1,556	1,004	690	553	467	432	436	430
4. 2003	XXX	XXX	5,392	1,402	902	627	445	346	331	327
5. 2004	XXX	XXX	XXX	5,515	1,481	1,012	731	545	500	478
6. 2005	XXX	XXX	XXX	XXX	5,808	1,515	1,085	814	643	583
7. 2006	XXX	XXX	XXX	XXX	XXX	4,467	1,275	1,014	788	643
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	4,540	1,409	1,024	819
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,816	1,319	1,058
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,889	1,261
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,005

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	6,195	1,586	823	649	541	411	293	269	275	242
2. 2001	30,872	34,620	35,445	35,759	35,890	35,970	36,035	36,086	36,148	36,196
3. 2002	XXX	26,380	29,973	30,681	30,961	31,099	31,181	31,250	31,324	31,391
4. 2003	XXX	XXX	25,956	29,222	29,905	30,207	30,352	30,440	30,526	30,599
5. 2004	XXX	XXX	XXX	24,703	28,024	28,735	29,042	29,190	29,306	29,392
6. 2005	XXX	XXX	XXX	XXX	24,588	28,055	28,740	29,042	29,240	29,368
7. 2006	XXX	XXX	XXX	XXX	XXX	24,305	27,398	28,097	28,434	28,613
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	25,012	28,352	29,110	29,470
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,287	29,687	30,427
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,628	25,372
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,575

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	2	1	1	0	1	1	1	0	0	0
2. 2001	1	1	1	0	0	0	0	0	0	0
3. 2002	XXX	8	4	1	1	0	0	0	0	0
4. 2003	XXX	XXX	1	(0)	(1)	1	1	1	1	1
5. 2004	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	0
6. 2005	XXX	XXX	XXX	XXX	(1)	(2)	(2)	(2)	(2)	(2)
7. 2006	XXX	XXX	XXX	XXX	XXX	1	0	0	0	(2)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	11	12	13	11	12	9	8	8	8	8
2. 2001	0	1	1	1	0	0	0	0	0	0
3. 2002	XXX	3	0	0	0	0	0	0	0	0
4. 2003	XXX	XXX	1	0	0	0	0	0	0	0
5. 2004	XXX	XXX	XXX	3	2	1	1	1	1	0
6. 2005	XXX	XXX	XXX	XXX	13	2	2	2	2	1
7. 2006	XXX	XXX	XXX	XXX	XXX	2	0	0	0	2
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	(0)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	4	3	4	2	(0)	(0)	0	0	1	0
2. 2001	3	5	5	5	4	4	4	4	4	4
3. 2002	XXX	16	12	6	7	7	7	7	7	7
4. 2003	XXX	XXX	13	11	10	9	9	9	9	9
5. 2004	XXX	XXX	XXX	18	18	18	17	17	17	17
6. 2005	XXX	XXX	XXX	XXX	56	53	53	53	53	53
7. 2006	XXX	XXX	XXX	XXX	XXX	3	2	2	2	2
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	20	5	3	1	0	1	(0)	0	0	0
2. 2001	0	0	0	0	0	0	0	0	0	0
3. 2002	XXX	0	0	0	0	0	0	0	0	0
4. 2003	XXX	XXX	0	0	0	0	0	0	0	0
5. 2004	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2005	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	45	25	17	8	6	5	4	3	3	3
2. 2001	0	0	0	0	0	0	0	0	0	0
3. 2002	XXX	0	0	0	0	0	0	0	0	0
4. 2003	XXX	XXX	0	0	0	0	0	0	0	0
5. 2004	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2005	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	0	1	0	0	0	0	(0)	0	0	0
2. 2001	0	0	0	0	0	0	0	0	0	0
3. 2002	XXX	0	0	0	0	0	0	0	0	0
4. 2003	XXX	XXX	0	0	0	0	0	0	0	0
5. 2004	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2005	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	872	231	247	223	167	104	98	158	88	90
2. 2001	718	918	995	1,012	1,035	1,061	1,069	1,076	1,080	1,084
3. 2002	XXX	321	527	558	615	639	597	601	609	616
4. 2003	XXX	XXX	448	689	800	850	836	854	866	878
5. 2004	XXX	XXX	XXX	354	589	633	648	698	731	744
6. 2005	XXX	XXX	XXX	XXX	415	637	708	774	823	839
7. 2006	XXX	XXX	XXX	XXX	XXX	351	559	649	705	739
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	398	662	767	827
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	351	564	660
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	360	589
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	355

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	3,045	2,656	1,915	1,748	1,776	1,820	1,811	1,725	1,651	1,624
2. 2001	534	277	204	188	140	130	105	95	90	84
3. 2002	XXX	418	226	174	119	82	70	57	49	51
4. 2003	XXX	XXX	580	261	200	127	84	57	49	55
5. 2004	XXX	XXX	XXX	499	231	182	127	78	45	36
6. 2005	XXX	XXX	XXX	XXX	505	228	195	136	95	56
7. 2006	XXX	XXX	XXX	XXX	XXX	441	240	200	145	92
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	520	263	198	154
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	506	260	219
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	528	275
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	712

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	1,329	664	465	331	478	323	307	131	257	172
2. 2001	2,420	2,895	3,059	3,187	3,291	3,329	3,352	3,362	3,380	3,388
3. 2002	XXX	1,477	1,880	1,996	2,069	2,095	2,170	2,179	2,193	2,211
4. 2003	XXX	XXX	1,876	2,244	2,417	2,488	2,576	2,593	2,622	2,665
5. 2004	XXX	XXX	XXX	1,654	2,073	2,229	2,340	2,382	2,421	2,444
6. 2005	XXX	XXX	XXX	XXX	1,969	2,359	2,540	2,622	2,682	2,712
7. 2006	XXX	XXX	XXX	XXX	XXX	1,835	2,322	2,487	2,573	2,625
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2,250	2,761	2,949	3,030
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,308	2,852	3,040
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,503	3,066
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,778

SCHEDULE P - PART 5H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	55	29	57	8	3	5	1	(0)	0	0
2. 2001	10	25	34	36	37	38	38	38	38	38
3. 2002	XXX	4	17	34	37	37	37	37	38	38
4. 2003	XXX	XXX	18	52	63	64	65	66	66	66
5. 2004	XXX	XXX	XXX	10	20	27	30	29	30	30
6. 2005	XXX	XXX	XXX	XXX	10	25	30	31	31	31
7. 2006	XXX	XXX	XXX	XXX	XXX	11	17	20	21	21
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	4	5	6	6
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3	2
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	(0)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(2)

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	167	138	65	54	45	41	40	39	37	37
2. 2001	17	14	10	3	1	1	1	1	1	1
3. 2002	XXX	10	11	3	2	3	2	2	2	1
4. 2003	XXX	XXX	22	7	4	3	1	1	1	1
5. 2004	XXX	XXX	XXX	10	11	5	2	1	1	1
6. 2005	XXX	XXX	XXX	XXX	13	8	2	1	1	1
7. 2006	XXX	XXX	XXX	XXX	XXX	8	4	3	2	1
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	2	1	1	2
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	149	52	25	5	2	2	0	0	1	0
2. 2001	46	72	98	100	101	102	102	102	102	102
3. 2002	XXX	18	52	64	63	65	65	65	66	65
4. 2003	XXX	XXX	61	95	103	107	107	108	108	108
5. 2004	XXX	XXX	XXX	30	55	61	62	61	61	61
6. 2005	XXX	XXX	XXX	XXX	30	51	54	56	56	56
7. 2006	XXX	XXX	XXX	XXX	XXX	27	38	41	41	40
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	9	13	14	14
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	6	6
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	4
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	89	46	42	42	26	32	29	55	12	29
2. 2001	57	72	75	83	87	87	90	91	91	92
3. 2002	XXX	35	47	53	61	70	72	75	75	76
4. 2003	XXX	XXX	34	57	63	63	66	67	71	73
5. 2004	XXX	XXX	XXX	33	55	61	65	69	75	78
6. 2005	XXX	XXX	XXX	XXX	56	72	77	86	93	95
7. 2006	XXX	XXX	XXX	XXX	XXX	38	81	92	96	98
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	219	244	254	259
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43	67	79
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43	55
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	690	733	636	638	698	701	722	707	669	648
2. 2001	59	31	27	21	13	11	9	8	7	11
3. 2002	XXX	53	25	28	27	14	10	6	6	5
4. 2003	XXX	XXX	46	25	26	22	12	11	7	6
5. 2004	XXX	XXX	XXX	63	32	27	17	14	10	9
6. 2005	XXX	XXX	XXX	XXX	58	30	24	18	10	9
7. 2006	XXX	XXX	XXX	XXX	XXX	50	24	16	12	14
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	92	51	44	41
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59	21	15
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38	23
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	243	191	139	109	150	112	113	76	78	36
2. 2001	220	293	314	325	327	330	334	339	343	349
3. 2002	XXX	166	215	239	256	258	263	266	270	271
4. 2003	XXX	XXX	150	194	218	227	236	241	249	252
5. 2004	XXX	XXX	XXX	167	221	237	249	257	263	268
6. 2005	XXX	XXX	XXX	XXX	194	233	249	260	265	274
7. 2006	XXX	XXX	XXX	XXX	XXX	158	269	286	294	301
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	1,073	1,114	1,132	1,138
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197	235	251
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	185	216
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	2	2	(0)	2	0	0	0	0	0	0
2. 2001	0	0	0	(0)	0	1	0	0	0	0
3. 2002	XXX	0	0	0	0	0	0	0	0	0
4. 2003	XXX	XXX	1	0	0	0	0	0	0	0
5. 2004	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2005	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	1
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	6	4	4	2	2	2	1	1	1	1
2. 2001	1	1	2	3	3	0	0	0	0	0
3. 2002	XXX	0	0	0	0	0	0	0	0	0
4. 2003	XXX	XXX	0	0	0	0	0	0	0	0
5. 2004	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2005	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	3	2	1	0	0	0	(0)	0	0	0
2. 2001	1	4	5	5	6	6	6	6	6	6
3. 2002	XXX	2	2	2	2	2	2	2	2	2
4. 2003	XXX	XXX	2	1	1	1	1	1	1	1
5. 2004	XXX	XXX	XXX	1	1	1	1	1	1	1
6. 2005	XXX	XXX	XXX	XXX	0	0	1	1	1	1
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1	1
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	4
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 5T - WARRANTY

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 5T - WARRANTY

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
2. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

NONE

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	7,906	414	188	184	285	(6)	13	189	(108)	289	289
2. 2001	160,730	168,541	168,502	168,508	168,583	168,602	168,650	168,652	168,651	168,655	4
3. 2002	XXX	162,362	167,488	167,422	167,353	167,410	167,513	167,526	167,595	167,607	12
4. 2003	XXX	XXX	184,770	187,745	188,208	187,416	187,433	187,460	187,582	187,607	25
5. 2004	XXX	XXX	XXX	189,783	191,970	190,755	190,647	190,681	190,941	190,862	(79)
6. 2005	XXX	XXX	XXX	XXX	195,995	196,237	195,944	195,922	196,403	196,412	9
7. 2006	XXX	XXX	XXX	XXX	XXX	197,691	197,415	197,235	197,690	197,391	(299)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	187,377	186,547	186,287	186,281	(6)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173,072	172,033	171,787	(246)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153,386	153,109	(277)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142,271	142,271
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	141,705
13. Earned Prems.(P-Pt 1).	168,637	170,586	190,046	192,884	198,935	195,997	186,882	172,305	153,363	141,705	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	188	105	45	(1)	0	(21)	0	0	0	0	0
2. 2001	7,637	7,711	7,775	7,789	7,792	7,792	7,792	7,792	7,792	7,792	0
3. 2002	XXX	9,388	9,419	9,432	9,439	9,438	9,438	9,439	9,439	9,439	0
4. 2003	XXX	XXX	18,388	18,395	19,079	18,269	18,249	18,249	18,249	18,249	0
5. 2004	XXX	XXX	XXX	12,164	12,843	11,987	11,930	11,938	11,939	11,939	0
6. 2005	XXX	XXX	XXX	XXX	9,485	9,439	9,302	9,287	9,288	9,289	0
7. 2006	XXX	XXX	XXX	XXX	XXX	11,189	11,088	11,053	11,069	11,070	1
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	7,831	7,818	7,848	7,847	(1)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,577	7,591	7,518	(74)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,816	6,744	(72)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,526	6,526
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,380
13. Earned Prems.(P-Pt 1).	7,825	9,568	18,528	12,197	10,858	9,455	7,516	7,523	6,878	6,380	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	6,215	1,396	(1,454)	(8,345)	1,295	(2,218)	2,940	3,544	2,039	(596)	(596)
2. 2001	372,269	389,092	389,532	388,648	388,163	388,157	388,175	388,287	388,159	389,772	1,613
3. 2002	XXX	459,212	471,284	472,069	471,737	471,550	471,411	471,272	471,428	471,872	444
4. 2003	XXX	XXX	548,268	586,892	592,110	591,573	591,501	591,603	591,588	591,696	108
5. 2004	XXX	XXX	XXX	644,579	668,189	673,685	673,690	673,398	673,345	673,394	49
6. 2005	XXX	XXX	XXX	XXX	758,102	783,397	792,121	790,251	789,802	790,250	448
7. 2006	XXX	XXX	XXX	XXX	XXX	843,514	870,107	873,286	872,284	872,949	665
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	833,332	854,221	857,859	857,026	(832)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	816,847	816,835	813,527	(3,308)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	814,506	807,758	(6,748)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	842,786	842,786
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	834,631
13. Earned Prems.(P-Pt 1).	378,484	477,430	559,327	674,759	787,408	871,358	871,401	842,370	818,679	834,631	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	351	155	117	346	236	82	22	12	1	2	2
2. 2001	26,279	26,369	26,732	27,263	27,248	27,278	27,272	27,284	27,282	27,284	2
3. 2002	XXX	40,025	40,312	40,702	40,721	40,711	40,705	40,720	40,717	40,714	(3)
4. 2003	XXX	XXX	61,258	61,404	62,758	62,546	62,876	62,777	62,774	62,721	(52)
5. 2004	XXX	XXX	XXX	80,867	82,195	83,133	83,778	83,908	83,871	83,849	(23)
6. 2005	XXX	XXX	XXX	XXX	82,736	83,844	86,525	86,244	86,216	86,309	93
7. 2006	XXX	XXX	XXX	XXX	XXX	89,315	91,685	91,920	91,710	91,767	58
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	80,850	81,604	81,660	81,414	(246)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,792	66,066	65,863	(203)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,383	56,417	34
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,591	52,591
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,253
13. Earned Prems.(P-Pt 1).	26,630	40,270	62,025	82,281	85,658	91,250	86,888	66,570	56,429	52,253	XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	328	(302)	(38)	(27)	(114)	121	11	(0)	(0)	26	26
2. 2001	430,383	430,223	430,197	430,035	429,943	429,941	429,938	429,938	429,937	429,964	26
3. 2002	XXX	492,176	492,174	491,764	491,546	491,618	491,608	491,606	491,606	491,606	(0)
4. 2003	XXX	XXX	574,195	573,929	574,205	574,332	574,311	574,307	574,304	574,303	(1)
5. 2004	XXX	XXX	XXX	620,868	621,272	622,312	622,232	622,206	622,200	622,193	(7)
6. 2005	XXX	XXX	XXX	XXX	661,946	662,932	663,735	663,616	663,582	663,563	(19)
7. 2006	XXX	XXX	XXX	XXX	XXX	689,606	690,475	690,982	690,851	690,806	(45)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	688,908	689,512	689,438	689,332	(106)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	664,339	664,367	663,624	(743)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	612,032	611,364	(668)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	584,730	584,730
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	583,194
13. Earned Prems.(P-Pt 1).	430,712	491,714	574,128	620,003	662,202	691,949	690,477	665,298	611,811	583,194	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	339	225	92	(4)	(9)	(1)	0	0	3	0	0
2. 2001	44,347	44,502	44,696	44,717	44,710	44,723	44,723	44,725	44,725	44,725	0
3. 2002	XXX	43,371	43,505	44,418	44,495	44,519	44,519	44,449	44,449	44,449	0
4. 2003	XXX	XXX	58,673	59,561	59,699	59,721	59,721	59,649	59,649	59,649	0
5. 2004	XXX	XXX	XXX	57,276	57,330	57,421	57,486	57,531	57,531	57,531	0
6. 2005	XXX	XXX	XXX	XXX	60,769	60,849	60,850	60,835	60,642	60,642	(0)
7. 2006	XXX	XXX	XXX	XXX	XXX	48,768	48,705	48,713	48,520	48,519	(0)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	62,709	62,776	62,788	62,787	(1)
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,310	53,323	53,334	11
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,605	42,617	12
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,596	34,596
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,618
13. Earned Prems.(P-Pt 1).	44,686	43,751	59,091	59,095	61,023	48,996	62,711	53,276	42,247	34,618	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	8,215	(485)	(1,813)	(19,764)	(2,026)	(206)	(712)	(1,414)	(1,396)	(1,338)	(1,338)
2. 2001	108,251	108,226	108,349	108,598	108,869	108,858	108,813	108,704	108,699	108,079	(620)
3. 2002	XXX	120,748	120,954	121,669	122,055	122,002	121,971	122,117	122,099	122,100	1
4. 2003	XXX	XXX	157,671	158,138	159,677	159,481	159,305	159,557	159,422	159,423	1
5. 2004	XXX	XXX	XXX	173,177	174,358	174,904	174,722	174,780	174,644	174,726	82
6. 2005	XXX	XXX	XXX	XXX	186,482	186,823	187,454	187,385	187,242	187,322	80
7. 2006	XXX	XXX	XXX	XXX	XXX	188,997	189,822	189,291	189,267	189,264	(4)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	168,087	167,705	167,613	167,616	4
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156,630	156,536	156,160	(376)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145,520	145,138	(382)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	135,307	135,307
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	132,755
13. Earned Prems.(P-Pt 1).	116,466	120,238	156,187	154,844	187,833	189,419	168,396	154,582	143,477	132,755	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	388	(271)	(245)	(633)	(706)	(711)	(773)	(1,083)	(1,130)	(554)	(554)
2. 2001	125,380	125,414	124,276	124,306	122,147	122,125	122,127	122,127	122,142	121,583	(559)
3. 2002	XXX	35,789	34,631	35,175	33,060	33,022	33,019	33,122	33,136	33,132	(5)
4. 2003	XXX	XXX	33,053	33,572	33,556	33,384	33,382	33,479	33,475	33,462	(13)
5. 2004	XXX	XXX	XXX	26,067	26,007	26,151	26,174	26,174	26,376	26,355	(21)
6. 2005	XXX	XXX	XXX	XXX	31,656	31,955	32,215	32,238	32,527	32,533	6
7. 2006	XXX	XXX	XXX	XXX	XXX	30,110	30,349	30,266	30,195	30,294	99
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	19,421	19,321	19,188	19,350	162
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,392	18,412	18,533	121
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,515	16,560	44
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,319	16,319
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,601
13. Earned Prems.(P-Pt 1).	125,768	35,552	30,513	26,527	26,600	29,610	19,167	17,348	15,717	15,601	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	593	2,983	3,135	641	92	51	0	0	24	0	0
2. 2001	99,974	102,939	107,433	108,159	108,401	108,607	108,607	108,607	108,644	108,644	0
3. 2002	XXX	128,848	130,136	130,955	131,194	132,060	132,065	132,069	132,072	132,074	2
4. 2003	XXX	XXX	193,522	194,255	195,111	196,079	196,086	196,091	196,081	196,083	2
5. 2004	XXX	XXX	XXX	219,866	220,630	222,188	222,735	223,035	223,212	223,332	121
6. 2005	XXX	XXX	XXX	XXX	221,432	222,732	224,013	224,707	225,268	225,386	119
7. 2006	XXX	XXX	XXX	XXX	XXX	222,091	222,826	223,462	223,822	223,816	(7)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	213,155	213,396	213,968	214,222	255
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	201,115	201,711	203,031	1,320
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,218	184,280	1,061
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156,915	156,915
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	159,788
13. Earned Prems.(P-Pt 1).	100,567	134,795	202,440	222,785	223,625	227,041	215,730	202,994	185,536	159,788	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	224	1,639	2,481	490	65	40	952	11	19	0	0
2. 2001	61,936	63,562	68,374	68,932	69,085	69,130	70,092	70,102	70,130	70,130	0
3. 2002	XXX	76,361	78,685	79,003	79,155	79,672	79,698	79,699	79,701	79,701	0
4. 2003	XXX	XXX	107,340	107,589	108,085	108,769	108,789	108,846	108,839	108,839	0
5. 2004	XXX	XXX	XXX	112,232	112,664	113,418	113,657	113,961	114,068	114,140	73
6. 2005	XXX	XXX	XXX	XXX	105,183	105,765	106,464	106,960	107,298	107,367	69
7. 2006	XXX	XXX	XXX	XXX	XXX	81,521	81,985	82,282	82,504	82,512	8
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	72,361	72,410	72,642	72,774	132
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63,390	63,631	64,109	477
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,924	54,281	357
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,319	51,319
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,436
13. Earned Prems.(P-Pt 1).	62,160	79,625	116,958	113,847	106,481	84,144	75,722	64,614	55,105	52,436	XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	13	15	6	1	5	1	1	18	9	(1)	(1)
2. 2001	21,661	21,661	21,661	21,661	21,661	21,661	21,661	21,661	21,661	21,660	(1)
3. 2002	XXX	14,814	14,814	14,814	14,814	14,814	14,814	14,814	14,814	14,814	0
4. 2003	XXX	XXX	3,617	3,617	3,617	3,617	3,617	3,617	3,617	3,617	0
5. 2004	XXX	XXX	XXX	640	640	640	640	640	640	640	0
6. 2005	XXX	XXX	XXX	XXX	1,105	1,105	1,105	1,105	1,105	1,105	0
7. 2006	XXX	XXX	XXX	XXX	XXX	35	35	35	35	35	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	(81)	(81)	(81)	(81)	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(77)	(77)	(77)	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40	40	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	162	162
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	160
13. Earned Prems.(P-Pt 1).	21,674	14,830	3,623	641	1,109	36	(80)	(58)	49	160	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	0	0	0	0	0	0	0	0	(1)	0	0
2. 2001	6,900	6,900	6,900	6,900	6,900	6,900	6,900	6,900	6,899	6,899	0
3. 2002	XXX	256	256	256	256	256	256	256	256	256	0
4. 2003	XXX	XXX	312	312	312	312	312	312	312	312	0
5. 2004	XXX	XXX	XXX	74	74	74	74	74	74	74	0
6. 2005	XXX	XXX	XXX	XXX	98	98	98	98	98	98	0
7. 2006	XXX	XXX	XXX	XXX	XXX	67	67	67	67	67	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(0)	(0)	(0)	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1).	6,900	256	312	74	98	67	0	(0)	(3)	0	XXX

SCHEDULE P - PART 6N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	0	(5)	(19)	(18)	0	0	0	0	0	0	0
2. 2001	78,952	78,951	78,943	78,907	78,907	78,907	78,907	78,907	78,907	78,907	0
3. 2002	XXX	81,094	81,104	81,056	81,056	81,056	81,056	81,056	81,056	81,056	0
4. 2003	XXX	XXX	63,198	63,168	63,168	63,168	63,168	63,168	63,168	63,168	0
5. 2004	XXX	XXX	XXX	7,156	7,156	7,156	7,156	7,156	7,156	7,156	0
6. 2005	XXX	XXX	XXX	XXX	81	81	81	81	81	81	0
7. 2006	XXX	XXX	XXX	XXX	XXX	676	676	676	676	676	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	446	446	446	446	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	680	680	680	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	231	231	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(102)	(102)
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(102)
13. Earned Prems.(P-Pt.1)	78,953	81,088	63,181	7,023	81	676	446	680	231	(102)	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2001	30,850	30,850	30,850	30,850	30,850	30,850	30,850	30,850	30,850	30,850	0
3. 2002	XXX	10,271	10,271	10,271	10,271	10,271	10,271	10,271	10,271	10,271	0
4. 2003	XXX	XXX	42,115	42,115	42,115	42,115	42,115	42,115	42,115	42,115	0
5. 2004	XXX	XXX	XXX	10,765	10,765	10,765	10,765	10,765	10,765	10,765	0
6. 2005	XXX	XXX	XXX	XXX	6,172	6,172	6,172	6,172	6,172	6,172	0
7. 2006	XXX	XXX	XXX	XXX	XXX	(473)	(473)	(473)	(473)	(473)	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	54	54	54	54	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17	17	17	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82	82	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(2)	(2)
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(2)
13. Earned Prems.(P-Pt.1)	30,850	10,271	42,115	10,765	6,172	(473)	54	17	82	(2)	XXX

SCHEDULE P - PART 6O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	3	2	1	0	1	0	0	5	2	(0)	(0)
2. 2001	48,908	48,908	48,908	48,908	48,908	48,908	48,908	48,908	48,908	48,908	(0)
3. 2002	XXX	30,749	30,749	30,749	30,749	30,749	30,749	30,749	30,749	30,749	0
4. 2003	XXX	XXX	52,610	52,610	52,610	52,610	52,610	52,610	52,610	52,610	0
5. 2004	XXX	XXX	XXX	20,506	20,506	20,506	20,506	20,506	20,506	20,506	0
6. 2005	XXX	XXX	XXX	XXX	1,185	1,185	1,185	1,185	1,185	1,185	0
7. 2006	XXX	XXX	XXX	XXX	XXX	182	182	182	182	182	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	735	735	735	735	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,510	1,510	1,510	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	457	457	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	186	186
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	185
13. Earned Prems.(P-Pt.1)	48,911	30,753	52,611	20,507	1,186	183	735	1,515	459	185	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2001	80,773	80,773	80,773	80,773	80,773	80,773	80,773	80,773	80,773	80,773	0
3. 2002	XXX	2,417	2,417	2,417	2,417	2,417	2,417	2,417	2,417	2,417	0
4. 2003	XXX	XXX	9,071	9,071	9,071	9,071	9,071	9,071	9,071	9,071	0
5. 2004	XXX	XXX	XXX	12,579	12,579	12,579	12,579	12,579	12,579	12,579	0
6. 2005	XXX	XXX	XXX	XXX	(4,461)	(4,461)	(4,461)	(4,461)	(4,461)	(4,461)	0
7. 2006	XXX	XXX	XXX	XXX	XXX	39	39	39	39	39	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	81	81	81	81	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30	30	30	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	3	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	8
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8
13. Earned Prems.(P-Pt.1)	80,773	2,417	9,071	12,579	(4,461)	39	81	30	3	8	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	340	95	450	258	1,082	52	76	386	114	141	141
2. 2001	15,282	15,284	15,361	15,361	15,344	15,347	15,347	15,348	15,348	15,489	141
3. 2002	XXX	18,636	18,725	18,566	18,387	18,436	18,432	18,541	18,541	18,541	0
4. 2003	XXX	XXX	25,576	25,416	24,502	24,635	24,649	24,756	24,762	24,762	0
5. 2004	XXX	XXX	XXX	15,658	14,900	15,463	15,521	15,520	15,560	15,478	(82)
6. 2005	XXX	XXX	XXX	XXX	18,147	18,624	19,237	19,218	19,251	19,168	(83)
7. 2006	XXX	XXX	XXX	XXX	XXX	18,650	19,219	19,538	19,533	19,532	(2)
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	30,334	30,672	30,812	30,837	25
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,170	30,312	30,297	(15)
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,127	26,086	(41)
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,588	24,588
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,672
13. Earned Prems.(P-Pt 1).	15,623	18,732	26,193	15,596	17,362	19,926	31,659	31,412	26,597	24,672	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	75	42	18	(5)	0	(6)	11	0	13	0	0
2. 2001	28,216	28,230	28,258	28,261	28,263	28,263	28,260	28,260	28,260	28,260	0
3. 2002	XXX	5,835	5,856	5,846	5,829	5,827	5,824	5,824	5,824	5,824	0
4. 2003	XXX	XXX	5,983	5,972	6,139	6,161	6,162	6,162	6,162	6,163	1
5. 2004	XXX	XXX	XXX	5,957	6,143	6,264	6,322	6,322	6,321	6,322	1
6. 2005	XXX	XXX	XXX	XXX	7,722	7,818	8,174	8,174	8,176	8,176	(0)
7. 2006	XXX	XXX	XXX	XXX	XXX	6,827	7,127	7,027	7,032	7,042	10
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	4,466	4,366	4,343	4,401	58
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,487	3,461	3,559	98
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,956	3,007	51
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,075	3,075
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,293
13. Earned Prems.(P-Pt 1).	28,291	5,891	6,051	5,933	8,060	7,059	5,186	3,286	2,927	3,293	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	98	93	42	2	(6)	0	0	0	0	0	0
2. 2001	611	616	618	619	619	619	619	619	619	619	0
3. 2002	XXX	627	629	647	641	641	641	641	641	641	0
4. 2003	XXX	XXX	798	814	778	778	778	778	778	778	0
5. 2004	XXX	XXX	XXX	139	110	110	110	110	110	110	0
6. 2005	XXX	XXX	XXX	XXX	58	58	58	58	58	58	0
7. 2006	XXX	XXX	XXX	XXX	XXX	14	14	15	15	15	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	59	59	59	59	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71	71	71	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59	59	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232	232
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232
13. Earned Prems.(P-Pt 1).	709	724	843	177	(19)	14	59	72	60	232	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End ($000 omitted)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	
1. Prior	13	9	6	0	0	0	0	0	0	0	0
2. 2001	148	149	151	152	152	152	152	152	152	152	0
3. 2002	XXX	103	105	108	107	107	107	107	107	107	0
4. 2003	XXX	XXX	117	119	117	117	117	117	117	117	0
5. 2004	XXX	XXX	XXX	37	36	36	36	36	36	36	0
6. 2005	XXX	XXX	XXX	XXX	6	6	6	6	6	6	0
7. 2006	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2007	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	12	12	0
10. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	5	0
11. 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	3
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3
13. Earned Prems.(P-Pt 1).	161	113	128	42	2	0	0	12	4	3	XXX

Sch. P-Pt. 7A-Sn. 1
NONE

Sch. P-Pt. 7A-Sn. 2
NONE

Sch. P-Pt. 7A-Sn. 3
NONE

Sch. P-Pt. 7A-Sn. 4
NONE

Sch. P-Pt. 7A-Sn. 5
NONE

Sch. P-Pt. 7B-Sn. 1
NONE

Sch. P-Pt. 7B-Sn. 2
NONE

Sch. P-Pt. 7B-Sn. 3
NONE

Sch. P-Pt. 7B-Sn. 4
NONE

Sch. P-Pt. 7B-Sn. 5
NONE

Sch. P-Pt. 7B-Sn. 6
NONE

Sch. P-Pt. 7B-Sn. 7
NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims-Made insurance policies. EREs provided for reasons other than DDR are not be included.

1.1 Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? Yes [ ] No [X]
If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.

1.2 What is the total amount of the reserve for that provision (DDR reserve) as reported, explicitly or not, elsewhere in this statement (in dollars)? $.....0

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes [ ] No [X]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? Yes [ ] No [X]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? Yes [ ] No [ ] N/A[X]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred	DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
	1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601 Prior	0	0
1.602 2001	0	0
1.603 2002	0	0
1.604 2003	0	0
1.605 2004	0	0
1.606 2005	0	0
1.607 2006	0	0
1.608 2007	0	0
1.609 2008	0	0
1.610 2009	0	0
1.611 2010	0	0
1.612 Totals	0	0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this statement? Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for: (in thousands of dollars)
5.1 Fidelity $.....19,078
5.2 Surety $.....60,959

6. Claim count information is reported per claim or per claimant. (Indicate which). PER CLAIM
If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes [X] No [ ]

7.2 An extended statement may be attached.

1) In 2010, the Company changed the recording of discount in workers compensation reserves. Incurred loss reported in Schedule P, Part 2 is not impacted. However, reserve analysis should use the restated Schedule P, Part 4 (Bulk and IBNR) displayed below. 2) Please see Notes to the Financial Statements - Note 25 and Note 33.

SCHEDULE P PART 4 - WORKERS' COMPENSATION

Historical Years Restated For Change in Case Reserve Discount

Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End ($000 omitted)

Years in Which Losses Were Incurred	7 2007	8 2008	9 2009
Prior	276,446	238,503	239,007
2001	54,616	50,552	49,923
2002	37,102	28,086	29,468
2003	51,584	41,286	40,516
2004	68,509	57,908	44,166
2005	97,584	78,643	65,233
2006	165,368	120,613	99,428
2007	299,894	194,977	137,767
2008	X X X X	249,469	150,178
2009	X X X X	X X X X	251,142
2010	X X X X	X X X X	X X X X

In 2010, the Company changed the recording of discount in workers compensation lifetime claims. A portion of discount previously included in case reserves was removed, and equally offset by a reduction in IBNR reserves. Incurred loss reported in Schedule P Part 2 is not impacted by this change. In addition, there is no impact to the total amount of discount or income reported in the annual statement.

Reserve analysis should use the restated Bulk and IBNR table to the left for calculating reported loss development triangles (i.e. subtracting Schedule P Part 4 from Schedule P Part 2). This can only be done for the calendar periods back to 2007.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2)
1. Alabama AL	L	1,919,603	2,150,774	975	1,234,694	4,490,631	9,641,711	11,942	0
2. Alaska AK	L	130,685	132,434	4,936	181,537	222,779	564,673	148	0
3. Arizona AZ	L	7,355,342	6,233,514	1,341	2,031,223	4,410,149	5,556,555	72,008	0
4. Arkansas AR	L	1,464,874	1,479,785	3,376	913,853	931,520	1,376,015	16,635	0
5. California CA	L	91,733,935	80,897,432	537,949	11,065,736	49,254,008	101,031,096	391,305	0
6. Colorado CO	L	3,923,687	3,615,430	7,376	1,306,515	1,488,064	8,551,105	26,929	0
7. Connecticut CT	L	29,329,966	27,319,264	194,237	10,943,185	30,674,056	51,544,990	247,032	0
8. Delaware DE	L	881,447	945,702	286	430,001	1,569,789	3,012,670	9,919	0
9. District of Columbia DC	L	3,060,239	2,312,276	3,903	427,928	1,110,564	5,057,277	17,065	0
10. Florida FL	L	8,553,440	7,919,768	10,584	7,454,866	3,675,482	45,083,170	17,292	0
11. Georgia GA	L	11,174,901	10,452,957	5,878	5,026,305	12,607,781	13,259,144	113,463	0
12. Hawaii HI	L	1,543	1,394	0	46,548	(69,520)	421,132	24	0
13. Idaho ID	L	471,910	364,511	200	92,504	175,773	122,322	5,536	0
14. Illinois IL	L	20,333,864	15,292,852	31,105	8,365,148	5,874,008	61,678,027	107,932	0
15. Indiana IN	L	4,295,495	3,799,746	4,208	1,818,262	3,498,905	6,013,088	46,156	0
16. Iowa IA	L	476,534	494,654	2,263	567,972	668,642	5,628,552	2,121	0
17. Kansas KS	L	8,855,297	7,162,090	2,037	3,933,678	5,698,708	6,046,105	103,982	0
18. Kentucky KY	L	3,102,196	2,814,742	1,531	566,095	1,403,933	12,922,074	14,255	0
19. Louisiana LA	L	16,038,215	14,118,652	3,039	6,295,659	7,681,673	8,893,247	120,554	0
20. Maine ME	L	711,864	668,613	18	503,551	681,857	3,141,185	5,276	0
21. Maryland MD	L	11,188,126	8,557,157	6,365	2,514,874	2,598,625	16,085,795	33,774	0
22. Massachusetts MA	L	5,685,144	6,007,754	4,429	3,019,411	14,038,047	29,844,810	73,691	0
23. Michigan MI	L	9,140,995	7,318,361	6,200	3,616,009	4,053,818	20,514,900	74,197	0
24. Minnesota MN	L	5,129,837	3,953,290	9,151	1,518,911	892,543	9,511,613	30,246	0
25. Mississippi MS	L	1,592,781	1,729,737	293	384,077	1,656,696	3,851,569	7,809	0
26. Missouri MO	L	14,010,104	12,490,440	27,878	3,581,295	5,571,763	15,191,584	90,357	0
27. Montana MT	L	2,032,058	1,642,808	3,936	407,107	955,303	3,036,334	7,376	0
28. Nebraska NE	L	693,517	438,888	6,103	151,885	(555,841)	386,150	3,629	0
29. Nevada NV	L	1,192,279	1,223,650	525	551,627	(12,691)	610,803	14,383	0
30. New Hampshire NH	L	11,777,845	12,385,299	2,252	8,169,204	(2,482,514)	11,682,221	132,551	0
31. New Jersey NJ	L	4,628,141	4,188,219	110,407	4,369,501	16,259,377	34,450,744	23,641	0
32. New Mexico NM	L	7,255,142	6,381,652	12,977	5,832,797	6,585,572	3,016,578	38,902	0
33. New York NY	L	62,559,388	56,020,573	41,160	32,535,168	38,733,083	108,066,836	269,267	0
34. North Carolina NC	L	9,123,883	8,227,700	14,081	4,200,034	10,281,984	10,378,615	39,640	0
35. North Dakota ND	L	169,634	216,950	0	8,221	142,160	228,832	138	0
36. Ohio OH	L	949,424	979,091	0	649,620	95,678	9,377,046	10,657	0
37. Oklahoma OK	L	9,127,557	6,684,701	5,134	2,127,617	8,278,378	11,166,922	28,777	0
38. Oregon OR	L	3,598,262	3,214,889	(60,735)	1,125,386	2,546,911	3,797,572	39,040	0
39. Pennsylvania PA	L	9,037,835	10,261,248	(46,047)	8,417,003	10,163,058	24,354,833	61,175	0
40. Rhode Island RI	L	1,799,576	1,590,105	2,618	573,163	1,033,869	3,590,889	16,327	0
41. South Carolina SC	L	6,362,634	4,035,243	7,441	867,051	3,084,841	9,061,448	26,412	0
42. South Dakota SD	L	555,868	386,926	754	100,750	540,636	1,207,706	782	0
43. Tennessee TN	L	2,565,584	2,207,080	724	732,223	4,021,286	5,669,169	17,675	0
44. Texas TX	L	26,882,501	22,909,169	10,128	9,073,654	9,233,606	19,001,162	300,788	0
45. Utah UT	L	2,084,845	1,619,490	77	203,766	525,287	1,327,082	20,992	0
46. Vermont VT	L	689,369	530,430	4,696	243,511	1,031,682	1,309,648	4,058	0
47. Virginia VA	L	10,189,947	9,762,810	9,121	3,521,688	13,809,727	17,964,677	68,539	0
48. Washington WA	L	10,316,868	7,947,529	0	3,327,396	2,799,843	5,046,445	119,727	0
49. West Virginia WV	L	1,623,256	1,351,797	12	276,039	524,660	1,626,047	3,112	0
50. Wisconsin WI	L	2,508,323	2,426,102	27,854	1,129,738	856,546	11,635,316	7,290	0
51. Wyoming WY	L	219,420	209,146	0	97,737	127,077	57,580	2,493	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0	0	0
54. Puerto Rico PR	L	224	622	(21)	0	(126,989)	62,487	1	0
55. US Virgin Islands VI	N	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CN	N	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	180,606	176,737	423	0	72,505	78,369	0	0
59. Totals	(a) 52	448,686,010	395,252,183	1,023,178	166,531,723	293,385,328	742,735,920	2,897,020	0
DETAILS OF WRITE-INS									
5801. Other Alien Grand Total	XXX	180,606	176,737	423	0	72,505	78,369	0	0
5802.	XXX	0	0	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803+ Line 5898) (Line 58 above)	XXX	180,606	176,737	423	0	72,505	78,369	0	0

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

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

Explanation of Basis of Allocation of Premiums by States, etc.

LOCATION OF PROPERTY INSURED FOR ALL LINES OF BUSINESS - EXCEPTIONS:

OCEAN MARINE - (other than port risk, builder's risk and syndicate business) - location where insurance was negotiated
INLAND MARINE - (except location risks) - location of insured's premises or location where insurance was negotiated
ACCIDENT AND HEALTH - location of insured; AUTOMOBILE - location of principal garage
AIRCRAFT - location of home airport; FIDELITY - location of employer of insured
SURETY - location of principal, obligee, court work contractors, lease, warehouse or employee

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

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

NONE

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

PART 1 - ORGANIZATIONAL CHART

NORTH AMERICAN PROPERTY/CASUALTY OPERATIONS

*Hartford Fire Insurance Company 06-0383750/NAIC #19682/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Hartford Underwriters Insurance Company 06-1222527 /NAIC #30104/CT

*Twin City Fire Insurance Company 06-0732738/NAIC #29459/IN

*Hartford Insurance Company of Illinois 06-1010609/NAIC #38288/IL

*Hartford Lloyd's Insurance Company 06-1007031/NAIC #38253/TX

Four Thirty Seven Land Company, Inc. 13-2852356/DE (37.5% owned)

*Hartford Accident and Indemnity Company 06-0383030/NAIC #22357/CT
*Hartford Casualty Insurance Company 06-0294398/NAIC #29424/IN
Four Thirty Seven Land Company, Inc. 13-2852356/DE (62.5% owned)

Specialty Risk Services, LLC 20-0730592/DE
Nutmeg Risk Services, LLC DE
Nutmeg Casualty Risk Services Co. (Canada)

HARCO Property Services, Inc. 06-1107677/CT
HRA, Inc. 06-1185090/CT
HRA Brokerage Services, Inc. 06-1126749/CT

Access CoverageCorp., Inc. 56-2160819/NC
Catalyst360, LLC 20-5807941/DE

*Nutmeg Insurance Company 06-1032405/NAIC #39608/CT
(100% of common stock owned by Hartford Holdings, Inc. 22-3866674/DE)

*Hartford Financial Products International Limited (United Kingdom)
Hartford Management, Ltd. (Bermuda)
*Hartford Insurance Ltd. (Bermuda)
HartRe Group, LLC 06-1032405/CT
*Fencourt Reinsurance Company, Ltd. 06-1323788 (Bermuda)
Trumbull Services, LLC 02-0665394/CT
Hartford Residual Market, LLC 74-3112496/CT
Trumbull Flood Management, LLC 88-0517612/CT

*Hartford Insurance Company of the Midwest 06-1008026/NAIC #37478/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Hartford Insurance Company of the Southeast 06-1013048/NAIC #38261/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Trumbull Insurance Company 06-1184984/NAIC #27120/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)
Hartford Technology Services Company, LLC 06-1552692/DE
Horizon Management Group, LLC 06-1526449/DE

*Property and Casualty Insurance Company of Hartford 06-1276326/NAIC #34690/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Pacific Insurance Company, Limited 06-1401918/NAIC #10046/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Sentinel Insurance Company, Ltd. 06-1552103/NAIC #11000/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

LIFE OPERATIONS

Hartford Life, Inc. 06-1470915/DE
(100% of common stock owned by Hartford Holdings, Inc. 22-3866674/DE)

*Hartford Life Insurance K.K. (Japan)

*Hartford Life and Accident Insurance Company 06-0838648/NAIC #70815/CT

*American Maturity Life Insurance Company 06-1422508 /NAIC #81213/CT

*Hartford Life Insurance Company 06-0974148/NAIC #88072/CT

Hartford Hedge Fund Company, LLC 06-1597414/DE

*Hartford International Life Reassurance Corporation 06-1207332/NAIC #93505/CT

*Hartford Life and Annuity Insurance Company 39-1052598/NAIC #71153/CT

Woodbury Financial Services, Inc. 41-0944586/MN

Hartford Financial Services, LLC 52-2137766/DE
HL Investment Advisors, LLC 06-1534085/CT
Hartford Investment Financial Services, LLC 06-1629808/DE
Hartford-Comprehensive Employee Benefit Service Company 06-1120503/CT
Hartford Life Alliance, LLC 20-2065725/DE
Hartford Retirement Services, LLC 26-1589907/DE
Hartford Equity Sales Company, Inc. 06-0896599/CT
Hartford Securities Distribution Company, Inc. 06-1408044/CT

Hartford Life International, Ltd. 06-1293360/CT
*Hartford Life, Ltd. 27-0008332 (Bermuda)
*Hartford Life Limited (Ireland)
Hartford Asia (Hong Kong) Limited (China SAR (Hong Kong))

Hartford Life Private Placement, LLC 01-0573691/DE
The Evergreen Group Incorporated 13-3216939/NY

Hartford Administrative Services Company 41-0679409/MN

Planco, LLC 20-3944101 /DE

Hartford Life Distributors, LLC 20-3944031/DE

*White River Life Reinsurance Company 80-0480864/VT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

*Champlain Life Reinsurance Company 32-0181180/VT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

OTHER OPERATIONS OWNED BY THE HARTFORD FINANCIAL SERVICES GROUP, INC.

Hartford Holdings, Inc. 22-3866674/DE

Hartford Investment Management Company 06-1472135/DE

Hartford Strategic Investments, LLC 20-5814558/DE

Heritage Holdings, Inc. 06-1442285/CT
*First State Insurance Company 04-2198460 /NAIC #21822/CT
*New England Insurance Company 04-2177185 /NAIC #21830/CT
*New England Reinsurance Corporation 06-1053492 /NAIC #41629/CT
*Heritage Reinsurance Company, Ltd. 98-0188675 (Bermuda)
*Excess Insurance Company, Limited (United Kingdom)

*New Ocean Insurance Co., Ltd. 98-0188674 (Bermuda)

Federal Trust Corporation 59-2935028/FL
Federal Trust Bank 59-2807546/FL
Federal Trust Mortgage Company 20-2985311/FL

*denotes an insurance company

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000	13-3317783	The Hartford Financial Services Group, Inc.	1,005,436,732	(320,028,281)	0	0	101,940,119	0		0	787,348,570	0
19682	06-0383750	Hartford Fire Insurance Company	(362,367,949)	(18,921,049)	0	0	(8,953,179)	0	..*	0	(390,242,177)	2,277,718,046
30104	06-1222527	Hartford Underwriters Insurance Company	(64,000,000)	0	0	0	(9,516,124)	0	..*	0	(73,516,124)	898,097,344
29459	06-0732738	Twin City Fire Insurance Company	(36,000,000)	0	0	0	(11,226,732)	0	..*	0	(47,226,732)	1,721,033,994
38288	06-1010609	Hartford Insurance Company of Illinois	(134,000,000)	0	0	0	(53,987,543)	0	..*	0	(187,987,543)	(2,026,052,655)
38253	06-1007031	Hartford Lloyd's Insurance Company	0	0	0	0	(1,041,052)	0	..*	0	(1,041,052)	75,984,936
00000	13-2852356	Four Thirty Seven Land Company, Inc.	(200,364)	0	0	0	(1,757)	0		0	(202,121)	0
22357	06-0383030	Hartford Accident and Indemnity Company	(192,311,504)	1,000	0	0	(4,596,686)	0	..*	0	(196,907,190)	(6,373,144,614)
29424	06-0294398	Hartford Casualty Insurance Company	(96,000,000)	0	0	0	(17,305,550)	0	..*	0	(113,305,550)	557,379,134
00000	20-0730592	Specialty Risk Services, LLC	0	(110,000)	0	0	3,300,652	0		0	3,190,652	0
00000	00-0000000	Nutmeg Casualty Risk Services Co.	0	110,000	0	0	0	0		0	110,000	0
00000	06-1107677	HARCO Property Services, Inc.	(17,599,003)	0	0	0	(6,524,425)	0		0	(24,123,428)	0
00000	06-1185090	HRA, Inc.	(825,912)	0	0	0	147,956	0		0	(677,956)	0
00000	06-1126749	HRA Brokerage Services, Inc.	(132,000)	0	0	0	(3,786)	0		0	(135,786)	0
00000	56-2160819	Access CoverageCorp., Inc.	0	0	0	0	(543,886)	0		0	(543,886)	0
00000	20-5807941	Catalyst360, LLC	(20,000,000)	22,691,813	0	0	(11,107,000)	0		0	(8,415,187)	0
39608	06-1032405	Nutmeg Insurance Company	(10,000,000)	(3,897,660)	0	0	(1,814,794)	0	..*	0	(15,712,454)	(50,957,712)
00000	00-0000000	Hartford Financial Products International Limited(United Kingdom)	0	19,359,760	0	0	0	0		0	19,359,760	9,965,000
00000	00-0000000	Hartford Insurance Ltd. (Bermuda)	0	0	0	0	0	0		0	0	(1,738,000)
00000	06-1323788	Fencourt Reinsurance Company, Ltd.	0	0	0	0	1,040,974	0		0	1,040,974	0
00000	02-0665394	Trumbull Services, LLC	0	0	0	0	(114,461)	0		0	(114,461)	0
00000	74-3112496	Hartford Residual Markets, LLC	0	0	0	0	(100,799)	0		0	(100,799)	0
00000	88-0517612	Trumbull Flood Management, LLC	0	0	0	0	(3,759,661)	0		0	(3,759,661)	0
37478	06-1008026	Hartford Insurance Company of the Midwest	0	22,000,000	0	0	(7,098,137)	0	..*	0	14,901,863	1,380,680,646
38261	06-1013048	Hartford Insurance Company of the Southeast	(9,000,000)	0	0	0	(147,469)	0	..*	0	(9,147,469)	(38,500,152)
27120	06-1184984	Trumbull Insurance Company	(10,000,000)	0	0	0	(88,734)	0	..*	0	(10,088,734)	154,770,432
00000	06-1552692	Hartford Technology Services Company, LLC	0	0	0	0	(20,000)	0		0	(20,000)	0
00000	06-1526449	Horizon Management Group, LLC	0	0	0	0	9,534,893	0		0	9,534,893	0
34690	06-1276326	Property and Casualty Insurance Company of Hartford	(18,000,000)	0	0	0	(7,077,581)	0	..*	0	(25,077,581)	622,333,280
10046	06-1401918	Pacific Insurance Company, Limited	(22,000,000)	0	0	0	(1,618,526)	0	..*	0	(23,618,526)	(276,369,333)
11000	06-1552103	Sentinel Insurance Company, Ltd.	(13,000,000)	0	0	0	(290,676)	0	..*	0	(13,290,676)	719,498,452
00000	06-1470915	Hartford Life, Inc.	0	1,600,000	0	0	(4,694,584)	0		0	(3,094,584)	0
00000	00-0000000	Hartford Life Insurance K.K. (Japan)	0	0	0	0	0	0		0	0	4,756,625,903
70815	06-0838648	Hartford Life and Accident Insurance Company	7,000,000	1,872,789	0	0	(55,241,101)	0		0	(46,368,312)	(439,960,650)
81213	06-1422508	American Maturity Life Insurance Company	0	0	0	0	(62,921)	0		0	(62,921)	0
88072	06-0974148	Hartford Life Insurance Company	72,000,000	1,545,853	0	0	2,642,330	0		0	76,188,183	(1,385,054,944)
00000	06-1597414	Hartford Hedge Fund Company, LLC	0	0	0	0	(5,349)	0		0	(5,349)	0
93505	06-1207332	Hartford International Life Reassurance Corporation	0	0	0	0	(2,937,732)	0		0	(2,937,732)	(988,896,630)
71153	39-1052598	Hartford Life and Annuity Insurance Company	68,000,000	98,331,635	0	0	(378,747,694)	0		0	(212,416,059)	616,167,194
00000	41-0944586	Woodbury Financial Services, Inc.	0	0	0	0	3,990,620	0		0	3,990,620	0
00000	52-2137766	Hartford Financial Services LLC	0	(7,700,002)	0	0	(1,000)	0		0	(7,701,002)	0
00000	06-1534085	HL Investment Advisors, LLC	(72,000,000)	1	0	0	(12,131,846)	0		0	(84,131,845)	0
00000	06-1629808	Hartford Investment Financial Services, LLC	(68,000,000)	127,594	0	0	(54,676,587)	0		0	(122,548,993)	0
00000	06-1120503	Hartford-Comprehensive Employee Benefit Service Co.	0	0	0	0	(91,688)	0		0	(91,688)	0
00000	20-2065725	Hartford Life Alliance, LLC	0	0	0	0	95,582	0		0	95,582	0
00000	26-1589907	Hartford Retirement Services, LLC	0	2,928,408	0	0	6,487,883	0		0	9,416,291	0
00000	06-0896599	Hartford Equity Sales Company, Inc.	0	0	0	0	(27,000)	0		0	(27,000)	0
00000	06-1408044	Hartford Securities Distribution Company, Inc.	0	69,067	0	0	89,065	0		0	158,132	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
00000	06-1293360	Hartford Life International Ltd.	0	(67,213,952)	0	0	(31,286,681)	0		0	(98,500,633)	0
00000	27-0008332	Hartford Life, Ltd. (Bermuda)	0	7,000,000	0	0	(3,356,915)	0		0	3,643,085	0
00000	00-0000000	Hartford Life Limited (Ireland)	0	0	0	0	0	0		0	0	0
00000	00-0000000	Hartford Asia (Hong Kong) Limited (China Sar (Hong Kong))	0	(10,368)	0	0	0	0		0	(10,368)	0
00000	01-0573691	Hartford Life Private Placement, LLC	0	0	0	0	(2,137,000)	0		0	(2,137,000)	0
00000	13-3216939	The Evergreen Group Incorporated	0	0	0	0	(3,016)	0		0	(3,016)	0
00000	41-0679409	Hartford Administrative Services Company	(7,000,000)	37,912	0	0	(6,028,768)	0		0	(12,990,856)	0
00000	20-3944101	Planco, LLC	0	0	0	0	(1,079,304)	0		0	(1,079,304)	0
00000	20-3944031	Hartford Life Distributors, LLC	0	0	0	0	181,318	0		0	181,318	0
00000	80-0480864	White River Life Reinsurance Company	0	0	0	0	290,704,000	0		0	290,704,000	(159,982,312)
00000	32-0181180	Champlain Life Reinsurance Company	0	70,000,000	0	0	17,579,335	0		0	87,579,335	(2,399,955,360)
00000	22-3866674	Hartford Holdings, Inc.	0	197,000,000	0	0	111,172,490	0		0	308,172,490	0
00000	06-1472135	Hartford Investment Management Company	0	0	0	0	153,352,617	0		0	153,352,617	0
00000	20-5814558	Hartford Strategic Investments, LLC	0	0	0	0	(495,713)	0		0	(495,713)	0
21822	04-2198460	First State Insurance Company	0	0	0	0	(9,794,262)	0	*	0	(9,794,262)	302,595,000
21830	04-2177185	New England Insurance Company	0	0	0	0	(3,011,815)	0	*	0	(3,011,815)	54,347,000
41629	06-1053492	New England Reinsurance Corporation	0	0	0	0	(1,812,405)	0	*	0	(1,812,405)	(7,138,000)
00000	98-0188675	Heritage Reinsurance Company, Ltd. (Bermuda)	0	0	0	0	808,030	0		0	808,030	0
00000	00-0000000	Excess Insurance Company, Limited (United Kingdom)	0	0	0	0	0	0		0	0	554,000
00000	98-0188674	New Ocean Insurance Co., Ltd. (Bermuda)	0	0	0	0	(12,795)	0		0	(12,795)	0
00000	59-2935028	Federal Trust Corporation	0	171,750	0	0	21,653	0		0	193,403	0
00000	59-2807546	Federal Trust Bank	0	5,080,833	0	0	9,431,156	0		0	14,511,989	0
00000	20-2985311	Federal Trust Mortgage Company	0	0	0	0	8,423	0		0	8,423	0
00000	99-0219177	Hartford Investment Canada Corp	0	(19,700,693)	0	0	2,044,153	0		0	(17,656,540)	0
00000	00-0000000	Hartford Advantage Investment Ltd.	0	(12,343,410)	0	0	0	0		0	(12,343,410)	0
00000	00-0000000	Hartford Re Company	0	(1,000)	0	0	0	0		0	(1,000)	0
00000	06-1182656	Personal Lines Insurance Company	0	(1,000)	0	0	0	0		0	(1,000)	0
00000	06-0888168	Hartford Specialty Company	0	(1,000)	0	0	0	0		0	(1,000)	0
00000	80-0199328	Trumbull Securities, LLC	0	0	0	0	1,485	0		0	1,485	0
9999999	Control Totals		(0)	(0)	0	0	0	0	XXX	0	(0)	(0)

Pooling Information

Column 10 - See Notes to Financial Statements, Note 26, Intercompany Pooling Arrangements, for the pooling percentages for the Hartford Fire Insurance Pool

First State Insurance Group Pool:

21822	First State Insurance Company	98.00%
21830	New England Insurance Company	1.00%
41629	New England Reinsurance Company	1.00%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will the Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement that is filed with the NAIC by May 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	YES
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANATION
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANATION
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	SEE EXPLANATION
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
24.	Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?	NO
25.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
26.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
27.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
28.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
29.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATIONS:	BAR CODE:
1.	
2.	
3.	
4.	
5.	
6.	
7.	
8.	
9.	
10.	
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16.	
17.	
18. N/A - None per G.I. Part 2 - 9.1 and 9.2	
19.	
20.	
21. N/A - Exempt per G.I. Part 2 - 9.6(c)	
22. N/A - No exceptions to report	
23.	
24.	
25.	
26.	
27.	
28.	
29.	

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	437,466,076	4.3	437,466,076	4.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies	0	0.0	0	0.0
1.22 Issued by U.S. government sponsored agencies	0	0.0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	36,951,289	0.4	36,951,289	0.4
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations	291,874,319	2.9	291,874,319	2.9
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations	339,834,224	3.3	339,834,224	3.3
1.43 Revenue and assessment obligations	1,651,718,377	16.2	1,651,718,377	16.2
1.44 Industrial development and similar obligations	0	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	232,320,320	2.3	232,320,320	2.3
1.512 Issued or guaranteed by FNMA and FHLMC	208,606,237	2.0	208,606,237	2.0
1.513 All other	0	0.0	0	0.0
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	27,346,521	0.3	27,346,521	0.3
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.0	0	0.0
1.523 All other	1,265,995,079	12.4	1,265,995,079	12.4
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,457,371,084	24.0	2,457,371,084	24.0
2.2 Unaffiliated non-U.S. securities (including Canada)	1,221,173,918	11.9	1,221,173,918	11.9
2.3 Affiliated securities	0	0.0	0	0.0
3. Equity interests:				
3.1 Investments in mutual funds	0	0.0	0	0.0
3.2 Preferred stocks:				
3.21 Affiliated	0	0.0	0	0.0
3.22 Unaffiliated	175,662,305	1.7	175,662,305	1.7
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated	0	0.0	0	0.0
3.32 Unaffiliated	0	0.0	0	0.0
3.4 Other equity securities:				
3.41 Affiliated	1,035,068,612	10.1	1,035,068,612	10.1
3.42 Unaffiliated	15,611,016	0.2	15,611,016	0.2
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated	0	0.0	0	0.0
3.52 Unaffiliated	0	0.0	0	0.0
4. Mortgage loans:				
4.1 Construction and land development	0	0.0	0	0.0
4.2 Agricultural	51,495,582	0.5	51,495,582	0.5
4.3 Single family residential properties	0	0.0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0.0
4.5 Commercial loans	79,897,229	0.8	79,897,229	0.8
4.6 Mezzanine real estate loans	19,499,941	0.2	19,499,941	0.2
5. Real estate investments:				
5.1 Property occupied by company	0	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	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	0	0.0	0	0.0
6. Contract loans	0	0.0	0	0.0
7. Receivables for securities	0	0.0	0	0.0
8. Cash, cash equivalents and short-term investments	352,187,467	3.4	352,187,467	3.4
9. Other invested assets	323,451,310	3.2	323,451,310	3.2
10. Total invested assets	10,223,530,905	100.0	10,223,530,905	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	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		0
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		351,508,372
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	835,344	835,344
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	1	
	3.2 Totals, Part 3, Column 11	0	1
4.	Accrual of discount		38,754
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(23,968,945)
7.	Deduct amounts received on disposals, Part 3, Column 15		175,388,095
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(4)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		153,025,435
12.	Total valuation allowance		(2,132,681)
13.	Subtotal (Line 11 plus Line 12)		150,892,754
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)		150,892,754

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		349,150,722
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	61,808,502	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	54,406,826	116,215,328
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	27,283,572	
	5.2 Totals, Part 3, Column 9	(13,444,803)	13,838,769
6.	Total gain (loss) on disposals, Part 3, Column 19		104,509
7.	Deduct amounts received on disposals, Part 3, Column 16		95,094,329
8.	Deduct amortization of premium and depreciation		610
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(627,321)	
	9.2 Totals, Part 3, Column 14	0	(627,321)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	16,021,436	
	10.2 Totals, Part 3, Column 11	3,733	16,025,168
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		367,561,899
12.	Deduct total nonadmitted amounts		60,231,518
13.	Statement value at end of current period (Line 11 minus Line 12)		307,330,381

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		8,908,247,565
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,241,837,190
3.	Accrual of discount		13,385,492
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(5,812,110)	
	4.2 Part 2, Section 1, Column 15	5,034,207	
	4.3 Part 2, Section 2, Column 13	(1,552,174)	
	4.4 Part 4, Column 11	18,874,855	16,544,778
5.	Total gain (loss) on disposals, Part 4, Column 19		19,604,254
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,716,666,194
7.	Deduct amortization of premium		43,537,800
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(5,221,439)	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	58	
	8.4 Part 4, Column 15	0	(5,221,382)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14	31,775,629	
	9.2 Part 2, Section 1, Column 17	955,447	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	4,463,452	37,194,528
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		9,396,999,376
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		9,396,999,376

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	1. United States	669,786,396	665,636,636	670,218,646	659,233,292
Governments (Including all obligations	2. Canada	25,455,257	27,983,198	27,085,325	25,250,000
guaranteed by governments)	3. Other Countries	11,496,032	12,316,640	11,167,802	13,324,000
	4. Totals	706,737,685	705,936,474	708,471,773	697,807,292
U.S. States, Territories and Possessions					
(Direct and guaranteed)	5. Totals	291,874,319	286,689,780	294,090,197	271,515,000
U.S. Political Subdivisions of States, Territories					
and Possessions (Direct and guaranteed)	6. Totals	339,834,224	332,837,845	342,154,925	329,530,000
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	1,887,671,136	1,865,055,542	1,907,012,594	1,880,546,760
Industrial and Miscellaneous, Credit Tenant	8. United States	3,723,366,162	3,795,696,517	3,976,005,526	3,764,852,421
Loans and Hybrid Securities (Unaffiliated)	9. Canada	223,965,741	234,468,538	224,468,462	215,310,021
	10. Other Countries	997,208,177	1,036,578,101	1,012,514,683	1,008,524,664
	11. Totals	4,944,540,080	5,066,743,156	5,212,988,671	4,988,687,106
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	8,170,657,444	8,257,262,797	8,464,718,160	8,168,086,158
PREFERRED STOCKS	14. United States	167,446,680	166,623,752	208,144,892	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	8,215,625	8,215,625	10,314,750	
	17. Totals	175,662,305	174,839,377	218,459,642	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	175,662,305	174,839,377	218,459,642	
COMMON STOCKS	20. United States	15,610,465	15,610,465	15,094,525	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	69	69	0	
	22. Other Countries	482	482	308	
	23. Totals	15,611,016	15,611,016	15,094,833	
Parent, Subsidiaries and Affiliates	24. Totals	1,035,068,612	1,035,068,612	378,323,082	
	25. Total Common Stocks	1,050,679,628	1,050,679,628	393,417,915	
	26. Total Stocks	1,226,341,933	1,225,519,005	611,877,557	
	27. Total Bonds and Stocks	9,396,999,377	9,482,781,802	9,076,595,717	

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 10.7	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	28,966,655	376,202,070	123,609,975	74,884,146	67,024,976	670,687,822	7.9	173,542,611	2.2	670,687,822	0
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	28,966,655	376,202,070	123,609,975	74,884,146	67,024,976	670,687,822	7.9	173,542,611	2.2	670,687,822	0
2. **All Other Governments**											
2.1 Class 1	0	25,632,403	3,401,825	1,304,563	0	30,338,792	0.4	28,317,629	0.4	25,455,257	4,883,535
2.2 Class 2	0	0	0	6,612,498	0	6,612,498	0.1	6,537,536	0.1	6,612,498	0
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	25,632,403	3,401,825	7,917,061	0	36,951,289	0.4	34,855,165	0.4	32,067,754	4,883,535
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 Class 1	434,749	3,437,741	67,623,171	155,076,180	53,613,218	280,185,059	3.3	122,683,100	1.5	280,185,059	0
3.2 Class 2	0	0	0	11,689,260	0	11,689,260	0.1	73,609,840	0.9	11,689,260	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	434,749	3,437,741	67,623,171	166,765,440	53,613,218	291,874,319	3.4	196,292,940	2.4	291,874,319	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Class 1	0	0	37,490,031	236,989,236	65,354,957	339,834,224	4.0	355,858,809	4.4	339,834,224	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	761,880	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	37,490,031	236,989,236	65,354,957	339,834,224	4.0	356,620,689	4.4	339,834,224	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Class 1	70,744,435	174,968,382	149,588,771	686,227,075	783,711,688	1,865,240,351	21.9	1,913,933,560	23.7	1,865,240,351	0
5.2 Class 2	0	499,268	6,458,753	12,440,161	2,189,642	21,587,824	0.3	65,103,386	0.8	21,587,824	0
5.3 Class 3	0	0	0	0	842,960	842,960	0.0	7,731,909	0.1	842,960	0
5.4 Class 4	0	0	0	0	0	0	0.0	989,274	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	2,551,466	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	70,744,435	175,467,650	156,047,524	698,667,236	786,744,291	1,887,671,136	22.1	1,990,309,594	24.7	1,887,671,136	0

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 10.7	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	467,910,108	1,468,376,133	904,010,970	104,460,449	179,017,716	3,123,775,376	36.6	3,160,378,557	39.2	2,013,514,076	1,110,261,300
6.2 Class 2	82,467,917	590,839,140	821,549,725	205,181,186	122,690,810	1,822,728,778	21.4	1,559,647,947	19.3	1,094,774,080	727,954,697
6.3 Class 3	1,032,231	64,192,470	28,678,768	14,323,204	1,455,534	109,682,207	1.3	152,198,936	1.9	59,725,289	49,956,918
6.4 Class 4	5,660,748	29,721,748	14,575,027	32,006	3,989	49,993,518	0.6	42,124,107	0.5	11,509,839	38,483,679
6.5 Class 5	(224,025)	25,307,177	4,034,447	74,664	192	29,192,455	0.3	24,119,242	0.3	10,731,783	18,460,671
6.6 Class 6	223,021	3,223,202	2,301,205	13,781	662	5,761,872	0.1	9,349,637	0.1	687,373	5,074,499
6.7 Totals	557,070,000	2,181,659,869	1,775,150,142	324,085,290	303,168,903	5,141,134,205	60.3	4,947,818,426	61.3	3,190,942,440	1,950,191,765
7. **Credit Tenant Loans**											
7.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Hybrid Securities**											
8.1 Class 1	0	0	0	0	16,427,351	16,427,351	0.2	251,784,878	3.1	1,618,000	14,809,351
8.2 Class 2	0	0	0	0	133,325,747	133,325,747	1.6	105,313,675	1.3	65,828,594	67,497,152
8.3 Class 3	0	0	0	0	4,239,160	4,239,160	0.0	13,834,867	0.2	0	4,239,160
8.4 Class 4	0	0	0	0	4,743,750	4,743,750	0.1	0	0.0	4,743,750	0
8.5 Class 5	0	0	0	0	0	0	0.0	127,086	0.0	0	0
8.6 Class 6	0	0	0	0	1	1	0.0	0	0.0	0	1
8.7 Totals	0	0	0	0	158,736,009	158,736,009	1.9	371,060,506	4.6	72,190,344	86,545,664
9. **Parent, Subsidiaries and Affiliates**											
9.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
9.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
9.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
9.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
9.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
9.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
9.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. **Total Bonds Current Year**											
10.1 Class 1	(d) 568,055,948	2,048,616,728	1,285,724,744	1,258,941,650	1,165,149,906	6,326,488,976	74.2	XXX	XXX	5,196,534,790	1,129,954,187
10.2 Class 2	(d) 82,467,917	591,338,407	828,008,478	235,923,105	258,206,199	1,995,944,106	23.4	XXX	XXX	1,200,492,257	795,451,850
10.3 Class 3	(d) 1,032,231	64,192,470	28,678,768	14,323,204	6,537,654	114,764,326	1.3	XXX	XXX	60,568,249	54,196,078
10.4 Class 4	(d) 5,660,748	29,721,748	14,575,027	32,006	4,747,739	54,737,268	0.6	XXX	XXX	16,253,589	38,483,679
10.5 Class 5	(d) (224,025)	25,307,177	4,034,447	74,664	192	(c) 29,192,455	0.3	XXX	XXX	10,731,783	18,460,671
10.6 Class 6	(d) 223,021	3,223,202	2,301,205	13,781	663	(c) 5,761,873	0.1	XXX	XXX	687,373	5,074,500
10.7 Totals	657,215,840	2,762,399,732	2,163,322,669	1,509,308,409	1,434,642,353	(b) 8,526,889,004	100.0	XXX	XXX	6,485,268,040	2,041,620,964
10.8 Line 10.7 as a % of Col. 6	7.7	32.4	25.4	17.7	16.8	100.0	XXX	XXX	XXX	76.1	23.9
11. **Total Bonds Prior Year**											
11.1 Class 1	813,934,374	1,398,953,749	1,273,926,527	1,135,361,747	1,384,322,749	XXX	XXX	6,006,499,145	74.4	4,852,401,099	1,154,098,046
11.2 Class 2	16,188,574	467,451,964	769,543,005	303,054,923	253,973,918	XXX	XXX	1,810,212,383	22.4	1,167,641,820	642,570,563
11.3 Class 3	5,509,516	57,069,152	77,541,199	16,078,714	17,567,130	XXX	XXX	173,765,712	2.2	84,641,167	89,124,545
11.4 Class 4	250,459	13,266,563	28,607,085	989,274	0	XXX	XXX	43,113,381	0.5	2,708,380	40,405,001
11.5 Class 5	(680,438)	12,568,321	12,264,363	273,906	3,133,521	XXX	XXX	(c) 27,559,674	0.3	5,258,321	22,301,353
11.6 Class 6	315,135	8,966,587	67,915	0	0	XXX	XXX	(c) 9,349,637	0.1	539,562	8,810,075
11.7 Totals	835,517,619	1,958,276,336	2,161,950,094	1,455,758,564	1,658,997,318	XXX	XXX	(b) 8,070,499,932	100.0	6,113,190,348	1,957,309,583
11.8 Line 11.7 as a % of Col. 8	10.4	24.3	26.8	18.0	20.6	XXX	XXX	100.0	XXX	75.7	24.3
12. **Total Publicly Traded Bonds**											
12.1 Class 1	520,965,743	1,523,110,380	886,016,477	1,190,631,580	1,075,810,610	5,196,534,790	60.9	4,852,401,099	60.1	5,196,534,790	XXX
12.2 Class 2	59,095,088	352,442,792	443,585,107	204,789,344	140,579,927	1,200,492,257	14.1	1,167,641,820	14.5	1,200,492,257	XXX
12.3 Class 3	101,848	46,033,849	10,898,833	1,235,224	2,298,494	60,568,249	0.7	84,641,167	1.0	60,568,249	XXX
12.4 Class 4	13,827	8,352,509	3,107,508	32,006	4,747,739	16,253,589	0.2	2,708,380	0.0	16,253,589	XXX
12.5 Class 5	200,713	10,248,429	207,786	74,664	192	10,731,783	0.1	5,258,321	0.1	10,731,783	XXX
12.6 Class 6	300,018	324,752	48,160	13,781	662	687,373	0.0	539,562	0.0	687,373	XXX
12.7 Totals	580,677,237	1,940,512,711	1,343,863,870	1,396,776,599	1,223,437,624	6,485,268,041	76.1	6,113,190,348	75.7	6,485,268,041	XXX
12.8 Line 12.7 as a % of Col. 6	9.0	29.9	20.7	21.5	18.9	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	6.8	22.8	15.8	16.4	14.3	76.1	XXX	XXX	XXX	76.1	XXX
13. **Total Privately Placed Bonds**											
13.1 Class 1	47,090,205	525,506,349	399,708,267	68,310,070	89,339,296	1,129,954,187	13.3	1,154,098,046	14.3	XXX	1,129,954,187
13.2 Class 2	23,372,829	238,895,616	384,423,371	31,133,761	117,626,273	795,451,850	9.3	642,570,563	8.0	XXX	795,451,850
13.3 Class 3	930,383	18,158,621	17,779,935	13,087,979	4,239,160	54,196,078	0.6	89,124,545	1.1	XXX	54,196,078
13.4 Class 4	5,646,921	21,369,239	11,467,519	0	0	38,483,679	0.5	40,405,001	0.5	XXX	38,483,679
13.5 Class 5	(424,737)	15,058,748	3,826,661	0	0	18,460,671	0.2	22,301,353	0.3	XXX	18,460,671
13.6 Class 6	(76,997)	2,898,450	2,253,046	0	1	5,074,500	0.1	8,810,075	0.1	XXX	5,074,500
13.7 Totals	76,538,604	821,887,021	819,458,799	112,531,810	211,204,729	2,041,620,964	23.9	1,957,309,583	24.3	XXX	2,041,620,964
13.8 Line 13.7 as a % of Col. 6	3.7	40.3	40.1	5.5	10.3	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.9	9.6	9.6	1.3	2.5	23.9	XXX	XXX	XXX	XXX	23.9

SI07

(a) Includes $.....1,187,111,509 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....54,882,233 current year, $.....181,533,094 prior year of bonds with Z designations and $.....565,547,580 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 $.....2,253,046 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 $.....1,115; 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 10.7	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	8,115,774	264,149,762	60,815,225	42,386,211	62,900,530	438,367,503	5.1	142,084,757	1.8	438,367,503	0
1.2 Single Class Mortgage-Backed/Asset-Backed Securities	20,850,882	112,052,307	62,794,750	32,497,935	4,124,446	232,320,320	2.7	31,457,855	0.4	232,320,320	0
1.7 Totals	28,966,656	376,202,070	123,609,975	74,884,146	67,024,976	670,687,823	7.9	173,542,611	2.2	670,687,824	0
2. **All Other Governments**											
2.1 Issuer Obligations	0	25,632,403	3,401,825	7,917,061	0	36,951,289	0.4	34,855,165	0.4	32,067,754	4,883,535
2.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
2.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
2.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	25,632,403	3,401,825	7,917,061	0	36,951,289	0.4	34,855,165	0.4	32,067,754	4,883,535
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	434,749	3,437,741	67,623,171	166,765,440	53,613,218	291,874,319	3.4	196,292,940	2.4	291,874,319	0
3.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
3.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
3.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	434,749	3,437,741	67,623,171	166,765,440	53,613,218	291,874,319	3.4	196,292,940	2.4	291,874,319	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	0	0	37,490,031	236,989,236	65,354,957	339,834,224	4.0	356,620,689	4.4	339,834,224	0
4.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
4.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
4.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	37,490,031	236,989,236	65,354,957	339,834,224	4.0	356,620,689	4.4	339,834,224	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	13,398,836	38,350,791	121,281,477	692,012,820	786,674,453	1,651,718,377	19.4	1,672,195,544	20.7	1,651,718,377	0
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	55,295,970	120,922,552	27,203,096	5,139,088	45,531	208,606,237	2.4	289,333,597	3.6	208,606,237	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3 Defined	2,049,629	16,194,307	7,562,950	1,515,328	24,307	27,346,521	0.3	28,780,453	0.4	27,346,521	0
5.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
5.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	70,744,435	175,467,650	156,047,524	698,667,236	786,744,291	1,887,671,136	22.1	1,990,309,594	24.7	1,887,671,136	0

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 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	456,613,666	1,522,921,123	1,372,827,410	287,400,145	205,454,510	3,845,216,853	45.1	3,552,434,046	44.0	2,460,283,753	1,384,933,100
6.2 Single Class Mortgage-Backed/Asset-Backed Securities	275,493	3,211,800	4,915,505	21,519,476	0	29,922,273	0.4	18,847,825	0.2	21,422,273	8,500,000
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined	9,025,579	15,692,508	7,296,872	3,929,248	0	35,944,207	0.4	47,177,313	0.6	35,615,187	329,021
6.4 Other	6,089,205	7,291,879	4,273,421	403,208	3,957,733	22,015,445	0.3	24,338,226	0.3	22,015,445	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
6.5 Defined	43,936,298	284,204,142	124,707,462	117,116	68,014,515	520,979,533	6.1	741,201,435	9.2	426,282,784	94,696,750
6.6 Other	41,129,759	348,338,418	261,129,473	10,716,099	25,742,144	687,055,893	8.1	563,819,581	7.0	225,322,998	461,732,895
6.7 Totals	557,070,000	2,181,659,869	1,775,150,142	324,085,290	303,168,903	5,141,134,205	60.3	4,947,818,426	61.3	3,190,942,440	1,950,191,765
7. **Credit Tenant Loans**											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Single Class Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Hybrid Securities**											
8.1 Issuer Obligations	0	0	0	0	158,736,009	158,736,009	1.9	371,060,506	4.6	72,190,344	86,545,664
8.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
8.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
8.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	158,736,009	158,736,009	1.9	371,060,506	4.6	72,190,344	86,545,664
9. **Parent, Subsidiaries and Affiliates**											
9.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
9.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
9.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
9.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
9.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
9.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
9.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. **Total Bonds Current Year**											
10.1 Issuer Obligations	478,563,025	1,854,491,820	1,663,439,140	1,433,470,913	1,332,733,676	6,762,698,574	79.3	XXX	XXX	5,286,336,276	1,476,362,299
10.2 Single Class Mortgage-Backed/Asset-Backed Securities	76,422,345	236,186,659	94,913,352	59,156,498	4,169,977	470,848,831	5.5	XXX	XXX	462,348,831	8,500,000
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	11,075,209	31,886,815	14,859,822	5,444,576	24,307	63,290,729	0.7	XXX	XXX	62,961,708	329,021
10.4 Other	6,089,205	7,291,879	4,273,421	403,208	3,957,733	22,015,445	0.3	XXX	XXX	22,015,445	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
10.5 Defined	43,936,298	284,204,142	124,707,462	117,116	68,014,515	520,979,533	6.1	XXX	XXX	426,282,784	94,696,750
10.6 Other	41,129,759	348,338,418	261,129,473	10,716,099	25,742,144	687,055,893	8.1	XXX	XXX	225,322,998	461,732,895
10.7 Totals	657,215,841	2,762,399,732	2,163,322,669	1,509,308,409	1,434,642,353	8,526,889,005	100.0	XXX	XXX	6,485,268,042	2,041,620,964
10.8 Line 10.7 as a % of Col. 6	7.7	32.4	25.4	17.7	16.8	100.0	XXX	XXX	XXX	76.1	23.9
11. **Total Bonds Prior Year**											
11.1 Issuer Obligations	493,980,353	1,265,905,282	1,615,388,280	1,383,471,084	1,566,798,648	XXX	XXX	6,325,543,647	78.4	4,933,586,373	1,391,957,274
11.2 Single Class Mortgage-Backed/Asset-Backed Securities	69,253,983	172,509,967	62,991,465	33,595,848	1,288,013	XXX	XXX	339,639,276	4.2	339,639,276	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined	23,439,049	19,074,756	10,729,707	20,620,017	2,094,237	XXX	XXX	75,957,766	0.9	75,614,219	343,548
11.4 Other	6,378,542	10,827,108	5,707,572	1,383,346	41,657	XXX	XXX	24,338,226	0.3	24,334,999	3,227
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
11.5 Defined	47,699,473	350,002,219	250,425,958	5,934,065	87,139,719	XXX	XXX	741,201,435	9.2	587,915,354	153,286,081
11.6 Other	194,766,219	139,957,004	216,707,112	10,754,202	1,635,044	XXX	XXX	563,819,581	7.0	152,100,126	411,719,454
11.7 Totals	835,517,619	1,958,276,336	2,161,950,094	1,455,758,564	1,658,997,318	XXX	XXX	8,070,499,932	100.0	6,113,190,348	1,957,309,583
11.8 Line 11.7 as a % of Col. 8	10.4	24.3	26.8	18.0	20.6	XXX	XXX	100.0	XXX	75.7	24.3
12. **Total Publicly Traded Bonds**											
12.1 Issuer Obligations	438,410,225	1,311,722,455	1,017,666,527	1,339,445,544	1,179,091,523	5,286,336,275	62.0	4,933,586,373	61.1	5,286,336,275	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities	76,422,345	236,133,109	94,212,952	51,410,448	4,169,977	462,348,831	5.4	339,639,276	4.2	462,348,831	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined	11,035,431	31,755,555	14,746,131	5,400,284	24,307	62,961,708	0.7	75,614,219	0.9	62,961,708	XXX
12.4 Other	6,089,205	7,291,879	4,273,421	403,208	3,957,733	22,015,445	0.3	24,334,999	0.3	22,015,445	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
12.5 Defined	33,797,690	256,267,917	124,707,462	117,116	11,392,599	426,282,784	5.0	587,915,354	7.3	426,282,784	XXX
12.6 Other	14,922,340	97,341,795	88,257,378	0	24,801,485	225,322,998	2.6	152,100,126	1.9	225,322,998	XXX
12.7 Totals	580,677,236	1,940,512,711	1,343,863,870	1,396,776,599	1,223,437,624	6,485,268,040	76.1	6,113,190,348	75.7	6,485,268,040	XXX
12.8 Line 12.7 as a % of Col. 6	9.0	29.9	20.7	21.5	18.9	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	6.8	22.8	15.8	16.4	14.3	76.1	XXX	XXX	XXX	76.1	XXX
13. **Total Privately Placed Bonds**											
13.1 Issuer Obligations	40,152,799	542,769,364	645,772,613	94,025,369	153,642,153	1,476,362,299	17.3	1,391,957,274	17.2	XXX	1,476,362,299
13.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	53,550	700,400	7,746,050	0	8,500,000	0.1	0	0.0	XXX	8,500,000
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined	39,777	131,260	113,691	44,292	0	329,021	0.0	343,548	0.0	XXX	329,021
13.4 Other	0	0	0	0	0	0	0.0	3,227	0.0	XXX	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
13.5 Defined	10,138,608	27,936,225	0	0	56,621,916	94,696,750	1.1	153,286,081	1.9	XXX	94,696,750
13.6 Other	26,207,419	250,996,622	172,872,095	10,716,099	940,660	461,732,895	5.4	411,719,454	5.1	XXX	461,732,895
13.7 Totals	76,538,604	821,887,021	819,458,799	112,531,810	211,204,729	2,041,620,964	23.9	1,957,309,583	24.3	XXX	2,041,620,964
13.8 Line 13.7 as a % of Col. 6	3.7	40.3	40.1	5.5	10.3	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.9	9.6	9.6	1.3	2.5	23.9	XXX	XXX	XXX	XXX	23.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year	395,254,645	395,254,645	0	0	0
2. Cost of short-term investments acquired	3,738,554,861	3,696,051,906	0	42,502,955	0
3. Accrual of discount	5,647	5,647	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	3,777,582,477	3,735,080,637	0	42,501,840	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	356,232,675	356,231,560	0	1,115	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	356,232,675	356,231,560	0	1,115	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Short Term Money Market Fund Non-Exempt

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year)			(56,934,960)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(6,769,724)		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	2,666,613		(4,103,111)
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(16,921,295)		
	3.2 Section 2, Column 19	(18,856,387)		(35,777,683)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			87,237,886
5.	Considerations received/(paid) on terminations, Section 2, Column 15			85,985,459
6.	Amortization:			
	6.1 Section 1, Column 19	0		
	6.2 Section 2, Column 21	0		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:			
	7.1 Section 1, Column 20	0		
	7.2 Section 2, Column 23	16,930,960		16,930,960
8.	Total foreign exchange change in Book/Adjusted Carrying Value:			
	8.1 Section 1, Column 18	5,259,064		
	8.2 Section 2, Column 20	(4,087,949)		1,171,115
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)"			(77,461,253)
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			(77,461,253)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year				0
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote)				0
3.1	Change in variation margin on open contracts:				
	3.11 Section 1, Column 15, current year minus		0		
	3.12 Section 1, Column 15, prior year		0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
	3.23 Section 1, Column 16, current year to date minus	0			
	3.24 Section 1, Column 16, prior year	0	0	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)		(17,940,466)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	(17,940,466)	(17,940,466)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				0
	5.2 Used to adjust basis of hedged items				0
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				0
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

Replicated (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
45820EA*3	BOND WITH CREDIT DEFAULT SWAP	5	5,000,000	5,012,302	5,444,204	11/15/2006	12/20/2011	CDS: INTELSAT S.A. REC 3.82%	0	148,614	46625Y QR 7	JPMCC_05-CB12	1Z*	5,012,302	5,295,590
23331AA*0	BOND WITH CREDIT DEFAULT SWAP	3	941,410	885,822	895,287	07/10/2007	09/20/2012	CDS: D.R. HORTON INC REC 1.88%	0	8,188	74529J KK 0	PUERTO RICO SALES TAX FING	1FE	885,822	887,100
23331AA*0	BOND WITH CREDIT DEFAULT SWAP	3	1,412,115	1,423,800	1,483,380	07/10/2007	09/20/2012	CDS: D.R. HORTON INC REC 1.88%	0	12,281	786005 LD 8	SACRAMENTO CA MUD 04T FGIC	1FE	1,423,800	1,471,099
23331AA*0	BOND WITH CREDIT DEFAULT SWAP	3	1,820,264	1,822,513	1,842,708	07/10/2007	09/20/2012	CDS: D.R. HORTON INC REC 1.88%	0	15,831	79548C BH 8	SBM7_01-C1	1Z*	1,822,513	1,826,877
23331AA*0	BOND WITH CREDIT DEFAULT SWAP	3	5,177,753	5,113,704	5,626,753	07/10/2007	09/20/2012	CDS: D.R. HORTON INC REC 1.88%	0	45,032	896029 F7 5	TRIBORO BRDG & TUNL AUTH	1FE	5,113,704	5,581,722
23331AA*0	BOND WITH CREDIT DEFAULT SWAP	3	941,410	916,473	962,692	07/10/2007	09/20/2012	CDS: D.R. HORTON INC REC 1.88%	0	8,188	91428L EF 9	UNIVERSITY OF HAWAII UNIV SYS RE	1FE	916,473	954,505
23331AA*0	BOND WITH CREDIT DEFAULT SWAP	3	4,707,049	4,638,454	4,932,564	07/10/2007	09/20/2012	CDS: D.R. HORTON INC REC 1.88%	0	40,938	929766 GS 6	WBCMT_03-C5	1Z*	4,638,454	4,891,626
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	1,943,559	778,960	847,126	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(1,167,169)	(1,167,169)	05947U LK 2	BACM_03-1	1Z*	1,946,129	2,014,295
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	4,081,474	972,865	972,865	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(2,451,055)	(2,451,055)	05950X AJ 5	BACM_06-5	4Z*	3,423,920	3,423,920
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	1,457,669	542,160	682,701	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(875,377)	(875,377)	225470 AP 8	CSFB_05-C5	1Z*	1,417,537	1,558,078
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	7,288,346	2,941,127	2,844,600	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(4,376,883)	(4,376,883)	396789 JW 0	GCCFC_05-GG3	1Z*	7,318,010	7,221,483
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	6,122,211	2,465,311	2,439,917	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(3,676,582)	(3,676,582)	20173Q AG 6	GCCFC_07-GG9	2Z*	6,141,892	6,116,499
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	4,858,898	1,947,468	2,136,570	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(2,917,922)	(2,917,922)	46625M VU 0	JPMCC_03-ML1A	1Z*	4,865,390	5,054,493
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	485,890	183,838	209,228	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(291,792)	(291,792)	46625Y DE 0	JPMCC_04-CBX	1Z*	475,630	501,020
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	3,840,473	1,139,915	1,139,915	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(2,306,326)	(2,306,326)	46630E AH 3	JPMCC_06-CB17	4Z*	3,446,240	3,446,240
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	11,661,354	4,481,994	4,688,428	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(7,003,013)	(7,003,013)	495289 VK 3	KING CNTY WASH SEWER	1FE	11,485,007	11,691,441
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	4,858,898	1,952,787	1,941,792	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(2,917,922)	(2,917,922)	52108H 3J 1	LBUBS_05-C2	1Z*	4,870,710	4,859,714
43289#AD0	BOND WITH CREDIT DEFAULT SWAP	6Z	3,401,228	1,383,448	1,516,364	07/16/2007	12/20/2014	CDS: (HIMCO.3 5.7-6.7%) REC 1.85%	(2,042,545)	(2,042,545)	64988T ED 6	NEW YORK ST BOND BANK SCH PUR	1FE	3,425,993	3,558,909
254687D#0	BOND WITH CREDIT DEFAULT SWAP	1	10,000,000	10,564,025	10,397,684	06/30/2010	09/20/2015	CDS: DISNEY REC 1.00%	233,262	326,984	13063A 4V 3	CALIFORNIA ST	1FE	10,330,762	10,070,700
9999999.	Total			49,166,965	51,004,779	XXX	XXX	XXX	(29,793,323)	(29,420,531)	XXX	XXX	XXX.	78,960,289	80,425,309

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 Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	8	92,650,520	6	86,605,702	5	82,360,887	5	49,063,208	8	92,650,520
2. Add: Opened or Acquired Transactions	0	0	0	0	2	26,210,484	0	0	2	26,210,484
3. Add: Increases in Replicated Asset Statement Value	XXX	1,476,201	XXX	2,789	XXX	5,962,396	XXX	2,658,449	XXX	10,099,835
4. Less: Closed or Disposed of Transactions	2	7,513,284	1	2,510,060	2	65,464,740	1	2,472,228	6	77,960,312
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	7,735	XXX	1,737,544	XXX	5,819	XXX	82,464	XXX	1,833,562
7. Ending inventory	6	86,605,702	5	82,360,887	5	49,063,208	4	49,166,965	4	49,166,965

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	(77,461,253)	
2.	Part B, Section 1, Column 14	0	
3.	Subtotal (Line 1 plus Line 2)		(77,461,253)
4.	Part D, Column 5	29,859,244	
5.	Part D, Column 6	(107,320,497)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	(86,062,294)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(86,062,294)
10.	Part D, Column 8	32,421,881	
11.	Part D, Column 9	(118,484,175)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
			Potential Exposure Check
13.	Part A, Section 1, Column 21	741,161,836	
14.	Part B, Section 1, Column 19	0	
15.	Part D, Column 11	741,161,836	
16.	Total (Line 13 plus Line 14 minus Line 15)		(0)

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/ Recorded Investment Excluding	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other Than Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Farm Mortgages														
BHM01HUQ9		KERN	CA		.05/17/2006	2.540	0	0	0	0	0	0	0	11/07/2005
BHM01HUW6		KERN	CA		.10/16/2008	2.530	0	0	0	0	0	0	0	11/07/2005
BHM01RZG4		MADERA	CA		.08/24/2006	6.420	1,806,788	0	0	0	0	0	2,890,860	04/28/2006
BHM01T1J1		FRESNO	CA		.08/03/2006	5.500	1,528,081	0	0	0	0	0	2,292,122	03/24/2006
BHM02B3F5		MENDOCINO	CA		.03/29/2007	6.480	0	0	0	0	0	0	0	02/27/2007
BHM02B3G3		MENDOCINO	CA		.03/29/2007	2.230	0	0	0	0	0	0	0	02/27/2007
BHM02D3Y0		DEAF SMITH CO	TX		.09/19/2007	6.560	3,936,414	0	0	0	0	0	5,392,348	08/10/2007
BHM02D3Z7		DEAF SMITH CO	TX		.09/19/2007	6.560	10,682,582	0	0	0	0	0	14,633,674	08/10/2007
BHM02DTB2		DEAF SMITH	TX		.08/02/2007	6.890	3,724,247	0	0	0	0	0	5,071,834	07/23/2007
BHM02DTJ5		CASTRO	TX		.08/02/2007	6.890	651,739	0	0	0	0	0	871,425	07/23/2007
BHM02GRX9		UMATILLA	OR		.08/08/2007	6.490	0	0	0	0	0	0	0	07/23/2007
BHM02S0A2		TWIN FALLS	ID		.09/25/2007	6.850	7,355,404	0	0	0	0	0	10,507,719	07/12/2007
BHM02YVS6		FRESNO	CA		.10/01/2010	1.740	1,177,803	0	0	0	0	0	0	10/08/2007
BHM02YVU1		FRESNO	CA		.12/12/2007	5.600	1,300,000	0	0	0	0	0	2,000,000	11/05/2007
BHM030NY5		DEAF SMITH	TX		.02/11/2008	5.100	1,457,038	0	0	0	0	0	15,865,526	02/07/2008
BHM0320A8		SCOTTS BLUFF	NE		.01/10/2008	6.110	226,840	0	0	0	0	0	348,985	12/13/2007
BHM0320B6		MORRILL	NE		.01/10/2008	6.110	0	0	0	0	0	0	0	12/13/2007
BHM04NAZ5		VARIOUS	ID		.11/06/2008	5.640	19,781,328	0	0	0	0	0	0	09/29/2008
0199999. Total - Mortgages in Good Standing - Farm Mortgages							53,628,264	0	0	0	0	0	59,874,493	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
B0A0AAVP5		ALEXANDRIA	VA		.08/29/2002	6.320	9,263,923	0	0	0	0	0	18,520,722	07/01/2002
BHM00A203		BEVERLY HILLS	CA		.11/10/2004	6.160	3,949,833	0	0	0	0	0	5,354,218	08/16/2004
BHM01GJ76		ONTARIO	CA		.01/26/2006	5.300	23,001,842	0	0	0	0	0	46,003,685	12/15/2005
BHM01PSN1		BALTIMORE	MD		.06/22/2006	6.000	12,321,143	0	0	0	0	0	16,642,670	04/11/2006
BHM01Z0U3		ATLANTA	GA		.11/10/2006	5.980	21,000,000	0	0	0	0	0	30,000,000	09/20/2006
BHM027F46		WINDSOR LOCKS	CT		.02/27/2007	6.070	12,493,170	0	0	0	0	0	13,813,984	01/12/2007
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							82,029,911	0	0	0	0	0	130,335,278	XXX
Mortgages in Good Standing - Mezzanine Loans														
BHM023ZB7		NEW YORK	NY		.11/28/2006	5.710	17,367,260	0	9	0	0	0	36,111,111	11/08/2006
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							17,367,260	0	9	0	0	0	36,111,111	XXX
0899999. Total - Mortgages in Good Standing							153,025,435	0	9	0	0	0	226,320,882	XXX
3399999. Totals							153,025,435	0	9	0	0	0	226,320,882	XXX

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.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3				Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest			
Mortgages in Good Standing - Farm Mortgages								
BHM02YVS6	FRESNO	CA		10/01/2010	1.740	0	835,344	0
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	0	835,344	0
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	835,344	0
3399999. Totals				XXX	XXX	0	835,344	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM00Y730	VARIOUS	US		10/26/2004	09/01/2010	9,335,351	0	0	0	0	0	0	9,335,351	9,335,351	0	0	0
BHM01FY06	CHICAGO	IL		11/17/2005	01/11/2010	192,417	0	3,767	0	0	3,767	0	196,184	196,184	0	0	0
BHM01Y994	FRANKLIN	WA		09/28/2006	01/01/2010	37,455	0	0	0	0	0	0	37,455	37,455	0	0	0
BHM022Z86	CROSS	AR		12/08/2006	03/01/2010	30,645	0	0	0	0	0	0	30,645	30,645	0	0	0
BHM026SJ1	CHANDLER	AZ		01/18/2007	02/01/2010	53,504	0	0	0	0	0	0	53,504	53,504	0	0	0
BHM029B87	KERN	CA		11/30/2007	01/01/2010	96,740	0	0	0	0	0	0	96,740	96,740	0	0	0
BHM02EPC2	YOLO	CA		05/17/2007	01/01/2010	234,133	0	0	0	0	0	0	234,133	234,133	0	0	0
BHM02GRX9	UMATILLA	OR		08/08/2007	01/01/2010	70,418	0	0	0	0	0	0	70,418	70,418	0	0	0
BHM02SVT7	UMATILLA	OR		08/08/2007	01/01/2010	71,246	0	0	0	0	0	0	71,246	71,246	0	0	0
BHM02VL46	HUMBOLDT	IA		01/01/2001	07/01/2009	0	0	0	0	0	0	0	0	0	0	0	0
BHM0320B6	MORRILL	NE		01/10/2008	01/01/2010	3,618	0	0	0	0	0	0	3,618	3,618	0	0	0
0199999. Total - Mortgages Closed by Repayment						10,125,527	0	3,767	0	0	3,767	0	10,129,294	10,129,294	0	0	0
Mortgages With Partial Repayments																	
B0A0AAVP5	ALEXANDRIA	VA		08/29/2002	02/01/2010	347,621	0	0	0	0	0	0	347,621	347,621	0	0	0
BHM00A203	BEVERLY HILLS	CA		11/10/2004	12/01/2010	106,332	0	0	0	0	0	0	106,332	106,332	0	0	0
BHM01GJ76	ONTARIO	CA		01/26/2006	12/01/2010	369,487	0	0	0	0	0	0	369,487	369,487	0	0	0
BHM01PSN1	BALTIMORE	MD		06/22/2006	12/01/2010	294,830	0	0	0	0	0	0	294,830	294,830	0	0	0
BHM01RZG4	MADERA	CA		08/24/2006	01/01/2010	60,286	0	0	0	0	0	0	60,286	60,286	0	0	0
BHM01T1J1	FRESNO	CA		08/03/2006	01/01/2010	49,828	0	0	0	0	0	0	49,828	49,828	0	0	0
BHM027F46	WINDSOR LOCKS	CT		02/27/2007	02/01/2010	156,048	0	0	0	0	0	0	156,048	156,048	0	0	0
BHM02D3Y0	DEAF SMITH CO	TX		09/19/2007	01/01/2010	71,721	0	0	0	0	0	0	71,721	71,721	0	0	0
BHM02D3Z7	DEAF SMITH CO	TX		09/19/2007	01/01/2010	254,089	0	0	0	0	0	0	254,089	254,089	0	0	0
BHM02DTB2	DEAF SMITH	TX		08/02/2007	01/01/2010	115,403	0	0	0	0	0	0	115,403	115,403	0	0	0
BHM02DTJ5	CASTRO	TX		08/02/2007	01/01/2010	20,197	0	0	0	0	0	0	20,197	20,197	0	0	0
BHM02S0A2	TWIN FALLS	ID		09/25/2007	01/01/2010	225,086	0	0	0	0	0	0	225,086	225,086	0	0	0
BHM030NY5	DEAF SMITH	TX		02/11/2008	01/01/2010	31,384	0	0	0	0	0	0	31,384	31,384	0	0	0
BHM0320A8	SCOTTS BLUFF	NE		01/10/2008	01/01/2010	6,778	0	0	0	0	0	0	6,778	6,778	0	0	0
BHM04NAZ5	VARIOUS	ID		11/06/2008	01/01/2010	626,474	0	0	0	0	0	0	626,474	626,474	0	0	0
0299999. Total - Mortgages With Partial Repayments						2,735,564	0	0	0	0	0	0	2,735,564	2,735,564	0	0	0
Mortgages Disposed																	
BHM00Y730	VARIOUS	US		10/26/2004	12/30/2010	14,963,428	0	0	0	0	0	0	14,963,428	14,963,428	0	0	0
BHM01FY06	CHICAGO	IL		11/17/2005	08/12/2010	16,821,618	0	34,978	0	0	34,978	0	16,856,596	15,377,350	0	(1,479,247)	(1,479,247)
BHM01HUQ9	KERN	CA		05/17/2006	05/12/2010	2,750,000	0	0	0	0	0	0	2,750,000	2,704,570	0	(45,430)	(45,430)
BHM01HUW6	KERN	CA		10/16/2008	05/12/2010	5,250,000	0	0	0	0	0	0	5,250,000	5,163,250	0	(86,750)	(86,750)
BHM01Y994	FRANKLIN	WA		09/28/2006	09/16/2010	679,442	0	0	0	0	0	0	679,442	689,634	0	10,192	10,192
BHM0200F2	NEW YORK	NY		03/29/2007	03/22/2010	12,000,000	0	0	0	0	0	0	15,000,000	12,300,000	0	(2,700,000)	(2,700,000)
BHM022GR5	VARIOUS	FL		11/30/2006	07/20/2010	49,994,679	0	0	0	0	0	0	49,994,679	37,150,022	0	(12,844,657)	(12,844,657)
BHM022Z86	CROSS	AR		12/08/2006	07/29/2010	2,163,384	0	0	0	0	0	0	2,163,384	1,990,665	0	(172,719)	(172,719)
BHM026SJ1	CHANDLER	AZ		01/18/2007	09/15/2010	26,246,496	0	0	0	0	0	0	26,246,496	23,147,500	0	(3,098,996)	(3,098,996)
BHM029B87	KERN	CA		11/30/2007	06/09/2010	6,394,393	0	0	0	0	0	0	6,394,393	6,394,393	0	0	0
BHM02CK31	VARIOUS	US		04/03/2007	02/05/2010	11,133,111	0	0	0	0	0	0	11,133,111	10,575,336	0	(557,776)	(557,776)
BHM02CK49	VARIOUS	US		04/03/2007	02/05/2010	16,157,580	0	0	0	0	0	0	16,157,580	14,221,044	0	(1,936,536)	(1,936,536)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
BHM02CK56	VARIOUS	US		04/03/2007	02/05/2010	5,264,274	0	0	0	0	0	0	5,264,274	4,210,961	0	(1,053,314)	(1,053,314)
BHM02EPC2	YOLO	CA		05/17/2007	08/31/2010	1,202,253	0	0	0	0	0	0	1,202,253	1,202,253	0	0	0
BHM02GRX9	UMATILLA	OR		08/08/2007	10/29/2010	2,342,040	0	0	0	0	0	0	2,342,040	2,342,040	0	0	0
BHM02TBD2	RED RIVER	TX		09/19/2007	02/02/2010	9,500,000	0	0	0	0	0	0	9,500,000	9,500,000	0	0	0
BHM02YVS6	FRESNO	CA		07/01/2009	02/03/2010	345,041	0	0	0	0	0	0	345,041	345,041	0	0	0
BHM0320B6	MORRILL	NE		01/10/2008	05/07/2010	249,464	0	0	0	0	0	0	249,464	245,750	0	(3,713)	(3,713)
0399999. Total - Mortgages Disposed						183,457,203	0	34,978	0	0	34,978	0	186,492,181	162,523,236	0	(23,968,945)	(23,968,945)
0599999. Total Mortgages						196,318,294	0	38,745	0	0	38,745	0	199,357,039	175,388,095	0	(23,968,945)	(23,968,945)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
87311@ 10 9	TCW CRESCENT MEZZ PARTNERS III		LOS ANGELES	CA	DIRECT WITH ISSUER	RP5A..	06/30/2005	2	3,306,629	1,995,838	1,995,838	1,543,547	0	1,799,696	0	0	(4,407)	5,940,598	0.0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									3,306,629	1,995,838	1,995,838	1,543,547	0	1,799,696	0	0	(4,407)	5,940,598	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
BHM025 L7 6	AEA INVESTORS 2006 FUND LP		NEW YORK	NY	DIRECT WITH ISSUER		12/03/2007	3	8,808,652	8,794,391	8,794,391	894,127	0	0	0	0	0	5,191,355	1.2
BHM01F 03 7	AEA INVESTORS SMALL BUSINESS FUND		NEW YORK	NY	DIRECT WITH ISSUER		10/24/2005	3	5,851,720	7,968,591	7,968,591	2,437,698	0	0	0	0	0	775,478	3.4
BHM0HW WC 8	AOS PARTNERS LP		LOS ANGELES	CA	VARIOUS		03/01/2010	1	4,485,373	4,850,755	4,850,755	365,382	0	0	0	0	442,588	0	0.0
999712 49 0	APOLLO ADVISORS V L.P.		NEW YORK	NY	DIRECT WITH ISSUER		09/27/2005	3	4,942,978	8,260,373	8,260,373	2,193,760	0	0	0	0	242,443	1,456,801	0.6
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP		NEW YORK	NY	DIRECT WITH ISSUER		04/03/2007	3	12,847,391	14,869,969	14,869,969	2,364,621	0	0	0	0	26,430	1,993,991	0.3
BHM03W XD 0	APOLLO INVESTMENT FUND VII		NEW YORK	NY	DIRECT WITH ISSUER		10/08/2008	3	3,110,006	3,792,276	3,792,276	576,150	0	0	0	0	40,898	4,376,303	0.1
995567 76 5	ARIES PARTNERS LP-ELDON			CT	DIRECT WITH ISSUER		01/15/1997	3	1,321,187	0	0	0	0	0	0	0	0	0	0.0
BHM02X 3K 6	BCP V CO-INVESTORS L.P.		WARSAW	IN	DIRECT WITH ISSUER		09/26/2007	0	2,040,000	2,037,609	2,037,609	407,459	0	0	0	0	0	0	0.4
BHM05F QF 8	BRAZOS EQUITY FUND III L P.		DALLAS	TX	DIRECT WITH ISSUER		10/14/2008	0	1,300,147	1,018,802	1,018,802	(158,410)	0	0	0	0	0	5,086,870	0.9
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II		GREENWICH	CT	DIRECT WITH ISSUER		05/13/2008	0	1,603,512	1,438,965	1,438,965	89,041	0	0	0	0	0	1,201,488	4.9
BHM03J 4H 2	BROOKSIDE MEZZANINE PARTNERS II		GREENWICH	CT	DIRECT WITH ISSUER		05/13/2008	0	3,207	3,207	3,207	(0)	0	0	0	0	0	1,889	0.0
BHM05J QC 7	BUNKER HILL CAPITAL II LP		BOSTON	MA	DIRECT WITH ISSUER		10/20/2008	0	386,873	135,513	135,513	(93,505)	0	0	0	0	617	7,113,135	4.9
BHM030 T6 0	CARLYLE MC PARTNERS LP			US	DIRECT WITH ISSUER		11/05/2007	0	2,005,146	2,620,192	2,620,192	627,024	0	0	0	0	0	0	1.0
BHM02X 9R 5	CARLYLE PARTNERS V L.P.		WASHINGTON	DC	DIRECT WITH ISSUER		11/03/2008	3	6,520,332	6,552,138	6,552,138	825,083	0	0	0	0	1,519	7,033,650	0.1
BHM024 UY 0	CAROUSEL CAPITAL PARTNERS III LP		CHARLOTTE	NC	DIRECT WITH ISSUER		01/12/2007	3	3,401,379	3,843,463	3,843,463	(617,577)	0	0	0	0	1,859,962	1,768,890	3.6
BHM02Z R3 3	CARRIX			US	DIRECT WITH ISSUER		10/23/2007	0	2,148,000	2,133,195	2,133,195	5,337,195	0	5,352,000	0	0	0	364,030	0.5
BHM02U 9X 8	CENTERLINE HIGH YIELD CMBS FD III			US	BEAR STEARNS & CO. INC		08/16/2007	0	0	0	0	0	0	0	0	0	0	0	5.1
999703 42 4	CHARLESBANK EQUITY FUND V L.P.		BOSTON	MA	DIRECT WITH ISSUER		06/01/2004	3	9,271,996	9,189,865	9,189,865	(659,140)	0	0	0	0	2,494,297	516,380	2.8
995457 35 5	CITICORP MEZZANINE FUND		NEW YORK	NY	DIRECT WITH ISSUER		02/16/1999	2	14,052,145	0	0	9,216	0	23,232	0	0	279,059	0	4.7
999657 49 7	CITICORP MEZZANINE III LP		NEW YORK	NY	DIRECT WITH ISSUER		04/13/2005	2	4,478,877	407,614	407,614	(3,007,672)	0	0	0	0	3,135,427	450	10.4
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP		GREENWICH	CT	DIRECT WITH ISSUER		06/13/2007	3	3,167,053	3,091,145	3,091,145	237,622	0	0	0	0	0	2,960,721	3.0
BHM01W 2H 7	DEEPHAVEN GLOBAL VALUE		MINNETONKA	MN	DIRECT WITH ISSUER		07/31/2006	13	634,368	1,199,971	1,199,971	565,603	0	0	0	0	0	0	26.8
999656 90 3	DLJ INVESTMENT PARTNERS II LP		NEW YORK	NY	DIRECT WITH ISSUER		12/18/2003	2	955,170	294,733	294,733	(23,613)	0	468,958	0	0	(255,698)	1,288,350	1.4
BHM025 UB 7	DLJ INVESTMENT PARTNERS III LP		NEW YORK	NY	DIRECT WITH ISSUER		02/02/2007	2	3,119,133	2,440,136	2,440,136	(320,427)	0	0	0	0	91,126	6,764,916	1.1
BHM037 87 6	DRAWBRIDGE SPECIAL OPS		NEW YORK	NY	DIRECT WITH ISSUER		06/26/2008	13	22,210,969	24,523,287	24,523,287	4,363,212	0	0	0	0	0	0	0.7
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS		NEW YORK	NY	DIRECT WITH ISSUER		06/18/2008	0	5,469,174	5,825,113	5,825,113	810,173	0	0	0	0	222,027	1,236,475	0.3
995670 05 6	GRP II LLP		LOS ANGELES	CA	DIRECT WITH ISSUER		12/03/2007	1	1,855,391	3,072,111	3,072,111	1,252,581	0	0	0	0	0	1,741,810	5.0
BHM03B 4L 0	GRP III LP		LOS ANGELES	CA	DIRECT WITH ISSUER		03/05/2008	0	1,235,050	1,029,741	1,029,741	(61,005)	0	0	0	0	4,116	2,164,950	2.0
BHM02K 5A 4	GSO SPECIAL SITUATIONS FUND		NEW JERSEY	NY	DIRECT WITH ISSUER		06/01/2007	13	15,472,645	18,506,738	18,506,738	2,512,247	0	0	0	0	0	0	1.7
BHM0HT 6B 6	GSPX2 LP			US	DIRECT WITH ISSUER		12/17/2009	0	42,200	42,200	42,200	0	0	0	0	0	0	4,200	0.0
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.		NEW YORK	NY	DIRECT WITH ISSUER		07/02/2007	3	3,852,217	3,932,405	3,932,405	165,979	0	0	0	0	5,942	4,626,468	3.3
999651 59 9	HERITAGE FUND III LP		BOSTON	MA	DIRECT WITH ISSUER		05/24/2000	3	11,045,364	0	0	0	0	0	0	0	0	0	2.9
BHM02H UN 5	HIGHSTAR CAPITAL L.P. III		NEW YORK	NY	DIRECT WITH ISSUER		05/16/2007	3	15,091,668	15,955,228	15,955,228	2,584,065	0	0	0	0	0	2,522,723	1.2
BHM031 EK 3	HIGHSTAR KNIGHT PARTNERS LP			US	PORTFOLIO TRANSFER		11/19/2007	0	3,295,709	4,723,479	4,723,479	925,287	0	0	0	0	278,441	18,980	0.0
995513 40 5	INDIA PRIVATE EQUITY FUND		NASSUA	US	DIRECT WITH ISSUER		05/01/2001	3	0	0	0	(562,401)	0	0	0	0	3,560,345	0	4.1
999690 26 6	INDUSTRI KAPITAL 2000 LIMITED		LONDON	SE	DIRECT WITH ISSUER		03/04/2002	3	8,021,245	7,541,692	7,541,692	136,251	0	0	0	(627,321)	0	0	11.6
BHM025 L8 4	INTERMEDIA PARTNERS VII LP		GREENWICH	CT	DIRECT WITH ISSUER		01/02/2007	3	13,571,017	14,071,598	14,071,598	1,914,534	0	0	0	0	0	566,085	2.1
990330 46 6	KOHLBERG INVESTORS I		MT KISCO	NY	DIRECT WITH ISSUER		01/06/1995	3	23,391	165,256	165,256	(226)	0	0	0	0	0	0	4.0
BHM035 DC 3	KRG CAPITAL FUND IV LP		DENVER	CO	DIRECT WITH ISSUER		12/27/2007	0	3,343,117	3,037,045	3,037,045	5,086	0	0	0	0	1,459	3,373,960	0.7

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP		NEW YORK	NY	DIRECT WITH ISSUER		08/04/2009	0	420,119	279,701	279,701	(112,554)	0	0	0	0	0	4,580,010	0.6
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP		NEW YORK	NY	DIRECT WITH ISSUER		04/11/2008	0	3,566,162	3,450,397	3,450,397	(59,362)	0	0	0	0	27,291	1,447,548	0.1
995734 20 9	OZ DOMESTIC PARTNERS			US	DIRECT WITH ISSUER		01/02/2002	0	31	186	186	155	0	0	0	0	0	0	0.0
BHM01A PE 7	PENINSULA FUND IV LP		DETROIT	MI	DIRECT WITH ISSUER		01/11/2006	0	7,078,621	7,301,739	7,301,739	(502,955)	0	0	0	0	877,422	1,365,000	0.0
BHM01G MU 1	RIVERSIDE FUND III LP		BOSTON	MA	DIRECT WITH ISSUER		11/30/2005	3	6,209,953	5,528,771	5,528,771	(1,087,922)	0	0	0	0	743,257	761,578	3.1
BHM018 T0 8	SAGUENAY FUND II LLC		WILMINGTON	DE	DIRECT WITH ISSUER		06/28/2007	13	4,532,891	4,123,366	4,123,366	4,675	0	0	0	0	0	0	30.2
BHM025 L9 2	SAW MILL CAPITAL PARTNERS LP		BRIARCLIFF MANOR	NY	DIRECT WITH ISSUER		02/01/2007	3	4,973,380	3,529,469	3,529,469	138,809	0	0	0	0	(839)	3,776,150	3.4
BHM037 86 8	SORIN		STAMFORD	CT	DIRECT WITH ISSUER		01/31/2008	13	49,202	93,375	93,375	44,392	0	0	0	0	0	0	3.3
995689 07 2	SPROUT CAPITAL IX LP		NEW YORK	NY	DIRECT WITH ISSUER		04/05/2001	1	10,728,172	5,287,347	5,287,347	(500,514)	0	0	0	0	(6,121)	0	1.3
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA		SYDNEY	US	DIRECT WITH ISSUER		11/03/2008	0	3,887,409	4,209,625	4,209,625	362,654	0	0	0	0	28,279	2,453,390	0.3
BHM045 M8 1	STONE ARCH CAPITAL II LP		MINNEAPOLIS	MN	DIRECT WITH ISSUER		04/13/2009	0	1,812,853	1,841,572	1,841,572	74,867	0	0	0	0	0	1,937,140	2.5
BHM02C DX 3	SUMMER STREET CAPITAL II LP		BUFFALO	NY	DIRECT WITH ISSUER		04/23/2007	3	4,804,113	4,778,099	4,778,099	228,392	0	0	0	0	0	2,195,890	4.3
BHM0JB 5A 6	SUNTX CAPITAL PARTNERS II		DALLAS	TX	DIRECT WITH ISSUER		09/14/2010	0	2,982,484	2,752,514	2,752,514	(229,970)	0	0	0	0	0	1,615,510	0.0
999671 74 6	TCV IV LP		PALO ALTO	CA	DIRECT WITH ISSUER		07/06/2000	2	6,945,862	2,898,300	2,898,300	(550,616)	0	0	0	0	2,424,287	240,001	0.6
BHM04X Q4 5	TCV VII LP		MILBURN	KY	DIRECT WITH ISSUER		10/08/2008	0	773,670	721,816	721,816	(11,125)	0	0	0	0	0	1,776,305	0.1
BHM035 2R 2	TCW ENERGY FUND XIV LP		LOS ANGELES	CA	DIRECT WITH ISSUER		01/17/2008	0	3,103,819	3,450,093	3,450,093	406,869	0	0	0	0	180,424	2,337,558	0.6
BHM01Z L0 6	TCW/CRESCENT MEZZANINE IV		LOS ANGELES	CA	DIRECT WITH ISSUER		09/26/2006	2	18,844,120	16,865,710	16,865,710	686,018	0	0	0	0	72,860	370	2.5
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V		LOS ANGELES	CA	DIRECT WITH ISSUER		09/02/2008	0	5,978,063	5,935,338	5,935,338	(70,664)	0	0	0	0	317,115	5,502,571	0.7
BHM03C AA 5	THE HURON FUND III LP		DETROIT	MI	DIRECT WITH ISSUER		03/18/2008	3	1,146,786	961,142	961,142	(32,625)	0	0	0	0	0	3,853,217	1.4
995720 82 8	THE PENINSULA FUND III		DETROIT	MI	DIRECT WITH ISSUER		04/30/2004	0	3,976,923	2,332,970	2,332,970	(1,004,164)	0	0	0	0	90,045	400,000	3.7
BHM02E C9 3	THE RESOLUTE FUND II LP		NEW YORK	NY	DIRECT WITH ISSUER		08/08/2007	3	16,199,372	14,400,610	14,400,610	376,339	0	0	0	0	1,050,737	32,677,215	1.5
BHM05D GA 5	TPF II LP			US	DIRECT WITH ISSUER		10/09/2008	0	3,117,102	2,768,414	2,768,414	(49,620)	0	0	0	0	0	1,987,065	0.2
BHM02S 3T 8	VMG EQUITY PARTNERS L.P		LOS ANGELES	CA	DIRECT WITH ISSUER		07/24/2007	3	3,137,488	3,642,328	3,642,328	924,829	0	0	0	0	1,573,332	2,974,297	2.2
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									315,292,398	284,521,677	284,521,677	25,131,327	0	5,844,190	0	(627,321)	19,809,085	136,031,162	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
BHM01U 54 7	BABSON MEZZANINE REALTY INVESTORS		SPRINGFIELD	MA	DIRECT WITH ISSUER		08/14/2006	0	2,285,645	3,012,293	3,012,293	619,548	0	0	0	0	0	3,354,657	3.8
BHM02Y J4 3	HILLENBRAND GLOBAL MORTGAGE FUND I		CHICAGO	IL	VARIOUS		10/08/2007	0	0	0	0	(611,319)	0	69,761	0	0	0	11,076,923	10.3
BHM02R QU 2	MACFARLANE URBAN REAL ESTATE FUND			US	DIRECT WITH ISSUER		01/02/2008	0	8,936,287	8,247,675	8,247,675	(688,613)	0	4,923,328	0	0	0	1,776,807	1.8
991094 87 1	MASS MUTUAL/BOSTON CAP MEZZ FND II		SPRINGFIELD	MA	DIRECT WITH ISSUER		08/03/2004	0	2,825,636	2,419,553	2,419,553	(7,985)	0	2,139,797	0	0	0	7,642,332	10.4
BHM01J EY 6	PHILLIPS EDISON SC FUND III LP 06		CINCINNATI	OH	DIRECT WITH ISSUER		07/14/2006	0	9,370,904	7,702,381	7,702,381	321,686	0	1,244,663	0	0	0	0	6.8
BHM02E HL 1	URBAN RETAIL PORTFOLIO (JV EQUITY)			US	DIRECT WITH ISSUER		04/09/2007	0	8,426,008	9,392,210	9,392,210	975,382	0	0	0	0	0	0	0.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									31,844,480	30,774,113	30,774,113	608,698	0	8,377,549	0	0	23,850,719	XXX	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
BHM0JP 82 0	SUNSTONE R LLC			US	DIRECT WITH ISSUER		12/30/2010	0	17,122,772	17,122,772	17,122,772	0	0	0	0	0	0	0	0.0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									17,122,772	17,122,772	17,122,772	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
930312 AH 6	WADS_06-1		NEWARK	KY	PORTFOLIO TRANSFER		08/11/2006	0	0	0	0	0	0	0	0	0	0	0	0.0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
Any Other Class of Asset - Unaffiliated																			
85804P AC 7	STEDMAN LOAN FUND LTD_08-1A			US	PORTFOLIO TRANSFER		03/27/2008	0	0	10,000	0	0	0	0	0	0	0	0	0.0
83613U 20 7	SVHE_06-WF2			KY	PORTFOLIO TRANSFER		02/23/2007	0	1,743,968	0	0	0	0	0	0	0	0	0	0.0
3799999. Total - Any Other Class of Asset - Unaffiliated									1,743,968	10,000	0	0	0	0	0	0	0	0	XXX
Any Other Class of Asset - Affiliated																			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM0HZ CN 9	RVR R LLC				DIRECT WITH ISSUER		02/02/2010	1	10,000,000	10,000,000	10,000,000	0	0	0	0	0	568,651	0	0.0
BHM0JC 1E 0	SYMPHONY APARTMENTS LLC			US	DIRECT WITH ISSUER		09/15/2010	1	23,147,500	23,147,500	23,147,500	0	0	0	0	0	756,208	0	0.0
3899999. Total - Any Other Class of Asset - Affiliated									33,147,500	33,147,500	33,147,500	0	0	0	0	0	1,324,859	0	XXX
3999999. Subtotal - Unaffiliated									352,187,474	317,301,627	317,291,627	27,283,572	0	16,021,436	0	(627,321)	19,804,678	165,822,479	XXX
4099999. Subtotal - Affiliated									50,270,272	50,270,272	50,270,272	0	0	0	0	0	1,324,859	0	XXX
4199999. Totals									402,457,746	367,571,899	367,561,899	27,283,572	0	16,021,436	0	(627,321)	21,129,537	165,822,479	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated										
87311@ 10 9	TCW CRESCENT MEZZ PARTNERS III	LOS ANGELES	CA	DIRECT WITH ISSUER	12/16/2010	2	0	6,169	0	0.0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							0	6,169	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
BHM025 L7 6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	DIRECT WITH ISSUER	04/20/2010	3	0	3,603,200	0	1.2
BHM01F 03 7	AEA INVESTORS SMALL BUSINESS FUND	NEW YORK	NY	DIRECT WITH ISSUER	11/02/2010	3	0	310,895	0	3.4
BHM0HW WC 8	AOS PARTNERS LP	LOS ANGELES	CA	DIRECT WITH ISSUER	03/01/2010	1	8,951,320	27,346	0	0.0
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP	NEW YORK	NY	DIRECT WITH ISSUER	04/13/2010	3	0	1,133,671	0	0.3
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	DIRECT WITH ISSUER	02/12/2010	3	0	1,992,182	0	0.1
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	DIRECT WITH ISSUER	03/02/2010	0	0	1,153,378	0	0.9
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	DIRECT WITH ISSUER	05/03/2010	0	0	813,012	0	4.9
BHM03J 4H 2	BROOKSIDE MEZZANINE PARTNERS II	GREENWICH	CT	DIRECT WITH ISSUER	05/03/2010	0	0	1,626	0	0.0
BHM05J QC 7	BUNKER HILL CAPITAL II LP	BOSTON	MA	DIRECT WITH ISSUER	01/19/2010	0	0	210,513	0	4.9
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	DIRECT WITH ISSUER	01/26/2010	3	0	2,625,240	0	0.1
BHM024 UY 0	CAROUSEL CAPITAL PARTNERS III LP	CHARLOTTE	NC	DIRECT WITH ISSUER	01/11/2010	3	0	95,953	0	3.6
999703 42 4	CHARLESBANK EQUITY FUND V L.P.	BOSTON	MA	DIRECT WITH ISSUER	01/04/2010	3	0	152,926	0	2.8
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	DIRECT WITH ISSUER	01/11/2010	3	0	599,844	0	3.0
999656 90 3	DLJ INVESTMENT PARTNERS II LP	NEW YORK	NY	DIRECT WITH ISSUER	05/04/2010	2	0	12,829	0	1.4
BHM025 UB 7	DLJ INVESTMENT PARTNERS III LP	NEW YORK	NY	DIRECT WITH ISSUER	03/17/2010	2	0	1,959,386	0	1.1
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	DIRECT WITH ISSUER	01/15/2010	0	0	923,981	0	0.3
995670 05 6	GRP II LLP	LOS ANGELES	CA	DIRECT WITH ISSUER	12/23/2009	1	(18,006)	624,426	0	5.0
BHM03B 4L 0	GRP III LP	LOS ANGELES	CA	DIRECT WITH ISSUER	02/02/2010	0	0	712,300	0	2.0
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	DIRECT WITH ISSUER	02/01/2010	3	0	185,629	0	3.3
BHM02H UN 5	HIGHSTAR CAPITAL L.P. III	NEW YORK	NY	DIRECT WITH ISSUER	01/12/2010	3	0	1,610,315	0	1.2
999690 26 6	INDUSTRI KAPITAL 2000 LIMITED	LONDON	SE	DIRECT WITH ISSUER	04/07/2010	3	0	189,047	0	11.6
BHM025 L8 4	INTERMEDIA PARTNERS VII LP	GREENWICH	CT	DIRECT WITH ISSUER	01/12/2010	3	0	1,820,783	0	2.1
BHM035 DC 3	KRG CAPITAL FUND IV LP	DENVER	CO	DIRECT WITH ISSUER	01/12/2010	0	0	2,167,806	0	0.7
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	DIRECT WITH ISSUER	01/04/2010	0	0	198,706	0	0.6
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	DIRECT WITH ISSUER	02/12/2010	0	0	1,805,123	0	0.1
BHM01A PE 7	PENINSULA FUND IV LP	DETROIT	MI	DIRECT WITH ISSUER	03/01/2010	0	0	720,000	0	0.0
BHM01G MU 1	RIVERSIDE FUND III LP	BOSTON	MA	DIRECT WITH ISSUER	03/11/2010	3	0	610,277	0	3.1
BHM025 L9 2	SAW MILL CAPITAL PARTNERS LP	BRIARCLIFF MANOR	NY	DIRECT WITH ISSUER	01/11/2010	3	0	1,916,352	0	3.4
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SYDNEY	US	DIRECT WITH ISSUER	01/04/2010	0	0	2,262,660	0	0.3
BHM045 M8 1	STONE ARCH CAPITAL II LP	MINNEAPOLIS	MN	DIRECT WITH ISSUER	03/09/2010	0	0	1,218,750	0	2.5
BHM02C DX 3	SUMMER STREET CAPITAL II LP	BUFFALO	NY	DIRECT WITH ISSUER	06/03/2010	3	0	1,746,500	0	4.3
BHM0JB 5A 6	SUNTX CAPITAL PARTNERS II	DALLAS	TX	DIRECT WITH ISSUER	09/14/2010	0	2,604,916	377,568	0	0.0
999671 74 6	TCV IV LP	PALO ALTO	CA	DIRECT WITH ISSUER	09/16/2010	2	0	19,000	0	0.6
BHM04X Q4 5	TCV VII LP	MILBURN	KY	DIRECT WITH ISSUER	01/04/2010	0	0	407,235	0	0.1
BHM035 2R 2	TCW ENERGY FUND XIV LP	LOS ANGELES	CA	DIRECT WITH ISSUER	02/08/2010	0	0	581,294	0	0.6
BHM01Z L0 6	TCW/CRESCENT MEZZANINE IV	LOS ANGELES	CA	DIRECT WITH ISSUER	03/31/2010	2	0	167,631	0	2.5
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	DIRECT WITH ISSUER	01/15/2010	0	0	4,211,148	0	0.7
BHM03C AA 5	THE HURON FUND III LP	DETROIT	MI	DIRECT WITH ISSUER	07/13/2010	3	0	337,500	0	1.4
BHM02E C9 3	THE RESOLUTE FUND II LP	NEW YORK	NY	DIRECT WITH ISSUER	01/04/2010	3	0	4,495,994	0	1.5
BHM05D GA 5	TPF II LP		US	DIRECT WITH ISSUER	01/04/2010	0	0	901,643	0	0.2
BHM02S 3T 8	VMG EQUITY PARTNERS L.P.	LOS ANGELES	CA	DIRECT WITH ISSUER	01/11/2010	3	0	418,498	0	2.2
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							11,538,230	45,322,167	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
BHM02R QU 2	MACFARLANE URBAN REAL ESTATE FUND		US	DIRECT WITH ISSUER	01/07/2010	0	0	9,078,490	0	1.8
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							0	9,078,490	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
BHM0JP 82 0	SUNSTONE R LLC		US	DIRECT WITH ISSUER	12/30/2010	0	17,122,772	0	0	0.0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							17,122,772	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
BHM00W CV 6	HARTFORD ENHANCED ABSOLUTE RETURN	HARTFORD	CT		12/29/2009	13	0	0	0	0.0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							0	0	0	XXX
Any Other Class of Asset - Affiliated										
BHM0HZ CN 9	RVR R LLC		US	DIRECT WITH ISSUER	02/02/2010	0	10,000,000	0	0	0.0
BHM0JC 1E 0	SYMPHONY APARTMENTS LLC		US	DIRECT WITH ISSUER	09/15/2010	0	23,147,500	0	0	0.0
3899999. Total - Any Other Class of Asset - Affiliated							33,147,500	0	0	XXX
3999999. Subtotal - Unaffiliated							11,538,230	54,406,826	0	XXX
4099999. Subtotal - Affiliated							50,270,272	0	0	XXX
4199999. Totals							61,808,502	54,406,826	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
41658@ AA 5	HARTFORD INST TR - FR BANK LOAN	HARTFORD	US	DIRECT WITH ISSUER	06/30/2006	05/28/2010	11,394,963	(1,028,171)	(610)	0	0	(1,028,780)	0	10,366,183	10,366,183	0	0	0	0
87311@ 10 9	TCW CRESCENT MEZZ PARTNERS III	LOS ANGELES	CA	DIRECT WITH ISSUER	11/08/2004	07/20/2010	324,873	330,223	0	0	0	330,223	0	655,096	655,096	0	0	0	94,166
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							11,719,836	(697,948)	(610)	0	0	(698,557)	0	11,021,279	11,021,279	0	0	0	94,166
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
BHM0HW WC 8	AOS PARTNERS LP	LOS ANGELES	CA	DIRECT WITH ISSUER	03/01/2010	03/02/2010	0	0	0	0	0	0	0	4,855,099	4,855,099	0	0	0	463,764
999712 49 0	APOLLO ADVISORS V L.P.	NEW YORK	NY	DIRECT WITH ISSUER	09/27/2005	02/15/2010	5,929,832	(1,306,594)	0	0	0	(1,306,594)	0	4,623,239	4,623,239	0	0	0	364,960
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP	NEW YORK	NY	DIRECT WITH ISSUER	09/12/2007	01/20/2010	1,283,413	38,603	0	0	0	38,603	0	1,322,016	1,322,016	0	0	0	4,047
BHM03W XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	DIRECT WITH ISSUER	06/26/2008	02/12/2010	789,950	(100,425)	0	0	0	(100,425)	0	689,525	689,525	0	0	0	44,759
BHM05F QF 8	BRAZOS EQUITY FUND III L P	DALLAS	TX	DIRECT WITH ISSUER	01/02/2009	03/17/2010	12,535	64,657	0	0	0	64,657	0	77,192	77,192	0	0	0	0
BHM030 T6 0	CARLYLE MC PARTNERS LP		US	DIRECT WITH ISSUER	11/05/2007	12/22/2010	541,599	3,255	0	0	0	3,255	0	544,854	544,854	0	0	0	0
BHM02X 9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	DIRECT WITH ISSUER	11/03/2008	01/26/2010	342,690	86,283	0	0	0	86,283	0	428,973	428,973	0	0	0	1,449
BHM024 UY 0	CAROUSEL CAPITAL PARTNERS III LP	CHARLOTTE	NC	DIRECT WITH ISSUER	12/07/2006	01/11/2010	1,944,424	(472,025)	0	0	0	(472,025)	0	1,472,399	1,472,399	0	0	0	609,876
999703 42 4	CHARLESBANK EQUITY FUND V L.P.	BOSTON	MA	DIRECT WITH ISSUER	06/25/2004	05/25/2010	536,660	(31,936)	0	0	0	(31,936)	0	504,724	504,724	0	0	0	115,925
999657 49 7	CITICORP MEZZANINE III LP	NEW YORK	NY	DIRECT WITH ISSUER	04/13/2005	01/14/2010	913,121	(46,244)	0	0	0	(46,244)	0	866,877	866,877	0	0	0	427,898
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	DIRECT WITH ISSUER	07/08/2008	07/01/2010	37,669	5,240	0	0	0	5,240	0	42,909	42,909	0	0	0	0
BHM01W 2H 7	DEEPHAVEN GLOBAL VALUE	MINNETONKA	MN	DIRECT WITH ISSUER	07/31/2006	04/27/2010	184,504	0	0	0	0	0	0	184,504	184,504	0	0	0	113,709
999656 90 3	DLJ INVESTMENT PARTNERS II LP	NEW YORK	NY	VARIOUS	08/15/2003	05/04/2010	298,163	138,596	0	3,733	0	134,863	0	433,026	433,026	0	0	0	275,797
BHM025 UB 7	DLJ INVESTMENT PARTNERS III LP	NEW YORK	NY	DIRECT WITH ISSUER	02/02/2007	03/17/2010	164,620	(13,276)	0	0	0	(13,276)	0	151,344	151,344	0	0	0	343,421
BHM037 87 6	DRAWBRIDGE SPECIAL OPS	NEW YORK	NY	DIRECT WITH ISSUER	06/02/2008	02/05/2010	9,792,804	996,227	0	0	0	996,227	0	10,789,031	10,789,031	0	0	0	(38,096)
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	DIRECT WITH ISSUER	10/01/2008	01/15/2010	334,006	37,086	0	0	0	37,086	0	371,092	371,092	0	0	0	17,223
995670 05 6	GRP II LLP	LOS ANGELES	CA	VARIOUS	01/01/2010	12/23/2009	9,348,436	(85,812)	0	0	0	(85,812)	0	9,262,624	9,262,624	0	0	0	93,236
BHM02K 5A 4	GSO SPECIAL SITUATIONS FUND	NEW JERSEY	NY	DIRECT WITH ISSUER	06/01/2007	06/07/2010	10,421,535	(340,019)	0	0	0	(340,019)	0	10,081,516	10,081,516	0	0	0	829,576
BHM02Q B6 3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	DIRECT WITH ISSUER	10/01/2007	02/01/2010	39,897	956	0	0	0	956	0	40,853	40,853	0	0	0	0
999651 59 9	HERITAGE FUND III LP	BOSTON	MA	DIRECT WITH ISSUER	08/01/2000	05/17/2010	0	0	0	0	0	0	0	0	0	0	0	0	219,391
995444 16 3	HERITAGE FUND_L.P.	BOSTON	MA	DIRECT WITH ISSUER	06/19/1995	11/16/2010	555,354	(240,355)	0	0	0	(240,355)	0	314,999	314,999	0	0	0	270,769
BHM02H UN 5	HIGHSTAR CAPITAL L.P. III	NEW YORK	NY	DIRECT WITH ISSUER	01/21/2008	01/12/2010	1,358,492	198,735	0	0	0	198,735	0	1,557,227	1,557,227	0	0	0	0
995513 40 5	INDIA PRIVATE EQUITY FUND	NASSUA	US	DIRECT WITH ISSUER	05/01/2001	05/12/2010	5,256	(5,256)	0	0	0	(5,256)	0	0	0	0	0	0	33,275
BHM035 DC 3	KRG CAPITAL FUND IV LP	DENVER	CO	DIRECT WITH ISSUER	12/27/2007	12/08/2010	60,969	18,435	0	0	0	18,435	0	79,405	79,405	0	0	0	4,697
BHM0FS 8H 5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	DIRECT WITH ISSUER	08/04/2009	02/08/2010	12,870	1,853	0	0	0	1,853	0	14,722	14,722	0	0	0	0
BHM03E Z8 9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	DIRECT WITH ISSUER	04/11/2008	05/12/2010	387,897	6,885	0	0	0	6,885	0	394,828	394,828	0	0	0	15,929
995734 20 9	OZ DOMESTIC PARTNERS		US	VARIOUS	01/01/2010	12/31/2003	0	0	0	0	0	0	0	8	8	0	0	0	145,070
BHM01A PE 7	PENINSULA FUND IV LP	DETROIT	MI	DIRECT WITH ISSUER	12/09/2005	03/29/2010	928,066	(95,113)	0	0	0	(95,113)	0	832,954	832,954	0	0	0	74,004
BHM01G MU 1	RIVERSIDE FUND III LP	BOSTON	MA	DIRECT WITH ISSUER	06/26/2006	09/30/2010	44,883	(3,039)	0	0	0	(3,039)	0	41,844	41,844	0	0	0	5,036
BHM018 T0 8	SAGUENAY FUND II LLC	WILMINGTON	DE	DIRECT WITH ISSUER	06/28/2007	02/11/2010	5,496,284	552,682	0	0	0	552,682	0	6,048,966	6,048,966	0	0	0	(663,047)
BHM025 L9 2	SAW MILL CAPITAL PARTNERS LP	BRIARCLIFF MANOR	NY	DIRECT WITH ISSUER	12/11/2007	06/24/2010	101,985	109,485	0	0	0	109,485	0	211,470	211,470	0	0	0	839
BHM037 86 8	SORIN	STAMFORD	CT	DIRECT WITH ISSUER	01/31/2008	01/12/2010	2,805,029	12,511	0	0	0	12,511	0	2,817,540	2,817,540	0	0	0	162,785
995689 07 2	SPROUT CAPITAL IX LP	NEW YORK	NY	DIRECT WITH ISSUER	03/09/2001	08/18/2010	334,246	5,602	0	0	0	5,602	0	339,848	339,848	0	0	0	285,819
BHM033 G9 2	STEELRIVER INFRASTRUCTURE FUND NA	SYDNEY	US	DIRECT WITH ISSUER	02/04/2008	03/03/2010	1,854,959	(71,050)	0	0	0	(71,050)	0	1,783,910	1,783,910	0	0	0	119,585
BHM045 M8 1	STONE ARCH CAPITAL II LP	MINNEAPOLIS	MN	DIRECT WITH ISSUER	07/21/2008	09/30/2010	334,017	28,130	0	0	0	28,130	0	362,147	362,147	0	0	0	0
999671 74 6	TCV IV LP	PALO ALTO	CA	DIRECT WITH ISSUER	07/14/2005	04/26/2010	173,488	148,365	0	0	0	148,365	0	321,853	321,853	0	0	0	122,957
BHM035 2R 2	TCW ENERGY FUND XIV LP	LOS ANGELES	CA	DIRECT WITH ISSUER	01/17/2008	02/08/2010	641,086	(11,804)	0	0	0	(11,804)	0	629,282	629,282	0	0	0	41,149
BHM01Z L0 6	TCW/CRESCENT MEZZANINE IV	LOS ANGELES	CA	DIRECT WITH ISSUER	11/20/2006	03/31/2010	1,907,167	255,990	0	0	0	255,990	0	2,163,158	2,163,158	0	0	0	163,283

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	DIRECT WITH ISSUER	09/02/2008	12/23/2010	1,035,481	(16,118)	0	0	0	(16,118)	0	1,019,363	1,019,363	0	0	0	77,157
995720 82 8	THE PENINSULA FUND III	DETROIT	MI	DIRECT WITH ISSUER	10/08/2004	10/26/2010	300,359	33,956	0	0	0	33,956	0	334,314	334,314	0	0	0	31,733
BHM02E C9 3	THE RESOLUTE FUND II LP	NEW YORK	NY	DIRECT WITH ISSUER	03/11/2008	07/29/2010	732,528	167,220	0	0	0	167,220	0	899,748	899,748	0	0	0	59,779
BHM02S 3T 8	VMG EQUITY PARTNERS L.P	LOS ANGELES	CA	DIRECT WITH ISSUER	07/24/2007	09/30/2010	763,783	136,427	0	0	0	136,427	0	900,210	900,210	0	104,509	104,509	457,668
BHM030 BV 4	WEISS MULTI STRATEGY	NEW YORK	NY	VARIOUS	01/01/2010	03/19/2009	0	(104,509)	0	0	0	(104,509)	0	0	0	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							62,750,058	103,604	0	3,733	0	99,871	0	67,809,592	67,809,592	0	104,509	104,509	5,295,422
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
BHM01U KC 2	D.E. SHAW OCULUS	NEW YORK	NY	DIRECT WITH ISSUER	06/29/2006	02/11/2010	29,113,918	(12,850,459)	0	0	0	(12,850,459)	0	16,263,459	16,263,459	0	0	0	11,608,732
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							29,113,918	(12,850,459)	0	0	0	(12,850,459)	0	16,263,459	16,263,459	0	0	0	11,608,732
3999999. Subtotal - Unaffiliated							103,583,812	(13,444,803)	(610)	3,733	0	(13,449,146)	0	95,094,329	95,094,329	0	104,509	104,509	16,998,320
4199999. Totals							103,583,812	(13,444,803)	(610)	3,733	0	(13,449,146)	0	95,094,329	95,094,329	0	104,509	104,509	16,998,320

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
U.S. Government - Issuer Obligations																					
83162C TD 5	SBAP_10-20C				1FE	22,402,503	102.871	23,045,573	22,402,503	22,402,503	0	0	0	0	4.190	4.190	MS	312,888	427,614	03/09/2010	03/01/2030
83162C TG 8	SBAP_10-20E				1FE	3,847,256	102.052	3,926,209	3,847,256	3,847,256	0	0	0	0	4.110	4.110	MN	26,354	74,432	05/04/2010	05/01/2030
83162C TH 6	SBAP_10-20F			1	1FE	40,840,043	101.184	41,323,385	40,840,043	40,840,043	0	0	0	0	3.880	3.880	JD	132,049	726,272	06/08/2010	06/01/2030
83162C TL 7	SBAP_10-20H				1FE	8,000,000	99.238	7,939,038	8,000,000	8,000,000	0	0	0	0	3.520	3.520	FA	109,511	0	08/03/2010	08/01/2030
83162C TP 8	SBAP_10-20J				1FE	10,000,000	96.418	9,641,780	10,000,000	10,000,000	0	0	0	0	3.110	3.110	AO	67,383	0	10/05/2010	10/01/2030
83162C TR 4	SBAP_10-20K				1FE	9,000,000	97.478	8,773,002	9,000,000	9,000,000	0	0	0	0	3.250	3.250	MN	35,750	0	11/09/2010	11/01/2030
912810 FT 0	TREASURY BOND	SD			1	1,307,976	103.531	1,444,260	1,395,000	1,314,243	0	1,607	0	0	4.500	4.903	FA	23,711	62,775	10/11/2006	02/15/2036
912810 QK 7	TREASURY BOND				1	20,231,955	92.109	18,638,337	20,235,000	20,232,017	0	62	0	0	3.875	3.876	FA	296,171	0	10/13/2010	08/15/2040
912810 QK 7	TREASURY BOND	C			1	6,866,233	92.109	6,274,492	6,812,000	6,866,027	0	(207)	0	0	3.875	3.830	FA	99,704	0	10/13/2010	08/15/2040
912810 QL 5	TREASURY NOTE				1	34,487,481	98.375	34,739,164	35,313,000	34,488,243	0	762	0	0	4.250	4.392	MN	194,856	0	12/17/2010	11/15/2040
912828 HA 1	TREASURY NOTE	SD			1	1,323,800	113.398	1,451,500	1,280,000	1,311,220	0	(3,993)	0	0	4.750	4.322	FA	22,965	60,800	09/10/2007	08/15/2017
912828 HQ 6	TREASURY NOTE				1	1,111,504	104.750	1,156,440	1,104,000	1,107,269	0	(1,506)	0	0	2.875	2.728	JJ	13,283	31,740	02/12/2008	01/31/2013
912828 HQ 6	TREASURY NOTE	C			1	114,775	104.750	119,415	114,000	114,338	0	(156)	0	0	2.875	2.728	JJ	1,372	3,278	02/12/2008	01/31/2013
912828 JD 3	TREASURY NOTE				1	700,334	106.477	683,580	642,000	663,284	0	(8,230)	0	0	3.375	1.296	JD	10,894	21,668	12/24/2008	06/30/2013
912828 JD 3	TREASURY NOTE	C			1	7,194,240	106.477	7,022,132	6,595,000	6,813,638	0	(84,540)	0	0	3.375	1.296	JD	111,905	222,581	12/24/2008	06/30/2013
912828 JK 7	TREASURY NOTE				1	150,822	106.086	157,007	148,000	149,573	0	(563)	0	0	3.125	2.708	FA	1,571	4,625	09/29/2008	08/31/2013
912828 JK 7	TREASURY NOTE	M			1	3,043,989	106.086	3,186,820	3,004,000	3,026,306	0	(7,973)	0	0	3.125	2.833	FA	31,897	93,875	09/30/2008	08/31/2013
912828 JM 3	TREASURY NOTE				1	63,579	106.086	65,773	62,000	62,905	0	(314)	0	0	3.125	2.571	MS	495	1,938	10/27/2008	09/30/2013
912828 JM 3	TREASURY NOTE	C			1	3,061,024	106.086	3,166,664	2,985,000	3,028,549	0	(15,129)	0	0	3.125	2.571	MS	23,833	93,281	10/27/2008	09/30/2013
912828 JU 5	TREASURY NOTE				1	1,413,950	101.242	1,417,391	1,400,000	1,404,147	0	(4,705)	0	0	1.750	1.406	MN	3,181	24,500	11/25/2008	11/15/2011
912828 KJ 8	TREASURY NOTE	C			1	29,793	101.961	30,588	30,000	29,862	0	41	0	0	1.750	1.897	MS	134	525	04/17/2009	03/31/2014
912828 KP 4	TREASURY NOTE				1	1,846,202	101.328	1,877,610	1,853,000	1,849,798	0	2,296	0	0	1.375	1.503	MN	3,308	25,479	06/04/2009	05/15/2012
912828 KP 4	TREASURY NOTE	C			1	6,780,036	101.328	6,895,377	6,805,000	6,793,243	0	8,432	0	0	1.375	1.503	MN	12,148	93,569	06/04/2009	05/15/2012
912828 KT 6	TREASURY NOTE				1	2,393,541	101.266	2,399,995	2,370,000	2,387,971	0	(3,197)	0	0	2.375	1.848	MS	14,381	56,288	03/23/2009	03/31/2016
912828 KT 6	TREASURY NOTE	M			1	7,994,629	101.266	8,016,185	7,916,000	7,976,025	0	(10,678)	0	0	2.375	1.848	MS	48,034	188,005	03/23/2009	03/31/2016
912828 ME 7	TREASURY NOTE				1	3,675,125	104.273	3,810,150	3,654,000	3,671,231	0	(3,894)	0	0	2.625	2.500	JD	11,214	84,969	01/14/2010	12/31/2014
912828 ME 7	TREASURY NOTE	C			1	1,087,250	104.273	1,127,195	1,081,000	1,086,098	0	(1,152)	0	0	2.625	2.500	JD	3,318	25,137	01/14/2010	12/31/2014
912828 MR 8	TREASURY NOTE				1	530,919	103.063	548,295	532,000	531,080	0	160	0	0	2.375	2.416	FA	4,293	6,318	03/23/2010	02/28/2015
912828 MR 8	TREASURY NOTE	C			1	3,117,654	103.063	3,219,688	3,124,000	3,118,596	0	942	0	0	2.375	2.416	FA	25,210	37,098	03/23/2010	02/28/2015
912828 ND 8	TREASURY NOTE				1	313,030	102.438	300,143	293,000	312,330	0	(700)	0	0	3.500	2.698	MN	1,331	5,128	08/11/2010	05/15/2020
912828 ND 8	TREASURY NOTE	C			1	3,336,499	102.438	3,199,139	3,123,000	3,329,036	0	(7,463)	0	0	3.500	2.698	MN	14,192	54,653	08/11/2010	05/15/2020
912828 NE 6	TREASURY NOTE				1	4,774,762	100.477	4,783,710	4,761,000	4,771,161	0	(3,601)	0	0	0.750	0.598	MN	3,139	17,854	06/30/2010	05/31/2012
912828 NE 6	TREASURY NOTE	C			1	867,500	100.477	869,126	865,000	866,846	0	(654)	0	0	0.750	0.598	MN	570	3,244	06/30/2010	05/31/2012
912828 NH 9	TREASURY NOTE				1	254,008	100.820	255,075	253,000	253,838	0	(170)	0	0	1.125	0.988	JD	133	1,423	06/29/2010	06/15/2013
912828 NH 9	TREASURY NOTE	C			1	13,885,104	100.820	13,943,406	13,830,000	13,875,799	0	(9,305)	0	0	1.125	0.988	JD	7,266	77,789	06/29/2010	06/15/2013
912828 NX 4	TREASURY NOTE				1	59,622,605	99.762	59,538,780	59,681,000	59,629,932	0	7,327	0	0	0.375	0.424	MS	57,181	0	10/01/2010	09/30/2012
912828 NX 4	TREASURY NOTE	C			1	11,159,439	99.762	11,142,384	11,169,000	11,160,611	0	1,172	0	0	0.375	0.418	MS	10,701	0	10/01/2010	09/30/2012
912828 NZ 9	TREASURY NOTE				1	79,375,098	97.023	76,599,004	78,949,000	79,355,458	0	(19,640)	0	0	1.250	1.138	MS	252,138	0	10/26/2010	09/30/2015
912828 NZ 9	TREASURY NOTE	C			1	17,987,306	97.023	17,353,605	17,886,000	17,982,788	0	(4,519)	0	0	1.250	1.133	MS	57,122	0	10/18/2010	09/30/2015
912828 PA 2	TREASURY NOTE				1	1,543,830	95.227	1,476,012	1,550,000	1,543,977	0	147	0	0	1.875	1.937	MS	7,425	0	10/28/2010	09/30/2017
912828 PA 2	TREASURY NOTE	C			1	2,297,817	95.227	2,196,878	2,307,000	2,298,036	0	219	0	0	1.875	1.937	MS	11,052	0	10/28/2010	09/30/2017

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	Foreign	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	Maturity
912828 PB 0	TREASURY NOTE				1	1,911,437	98.883	1,891,628	1,913,000	1,911,539	0	102	0	0	0.500	0.528	AO	2,050	0	10/21/2010	10/15/2013
912828 PE 4	TREASURY NOTE				1	2,064,146	96.734	2,007,238	2,075,000	2,064,364	0	219	0	0	1.250	1.360	MN	4,440	0	11/23/2010	10/31/2015
912828 PJ 3	TREASURY NOTE				1	12,229,675	97.180	12,184,391	12,538,000	12,232,278	0	2,603	0	0	1.375	1.898	MN	15,156	0	12/20/2010	11/30/2015
912828 PK 0	TREASURY NOTE				1	19,010,575	97.156	18,934,782	19,489,000	19,014,163	0	3,588	0	0	2.250	2.638	MN	38,550	0	12/14/2010	11/30/2017
912828 PL 8	TREASURY NOTE				1	4,157,889	99.289	4,156,242	4,186,000	4,158,322	0	432	0	0	0.750	0.978	JD	1,466	0	12/08/2010	12/15/2013
0199999. U.S. Government - Issuer Obligations						437,407,335	XXX	432,928,590	437,411,803	436,875,942	0	(162,177)	0	0	XXX	XXX	XXX	2,125,725	2,526,858	XXX	XXX
U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities																					
36201C LU 6	GNMA 30YR				1	22,952	113.533	25,673	22,613	23,150	0	17	0	0	6.500	5.756	MON	122	1,429	02/05/2002	01/01/2032
36201C M5 0	GNMA 30YR				1	6,606	113.533	7,389	6,508	6,642	0	4	0	0	6.500	5.854	MON	35	419	02/05/2002	01/01/2032
3620A1 X7 8	GNMA 30YR				1	855,730	107.073	887,479	828,857	850,965	0	(3,729)	0	0	5.000	4.066	MON	3,454	41,013	09/18/2009	06/01/2039
3620A8 LU 5	GNMA 30YR				1	1,712,087	107.073	1,775,607	1,658,321	1,701,130	0	(8,818)	0	0	5.000	4.113	MON	6,910	82,293	09/18/2009	08/01/2039
3620A9 SH 5	GNMA 30YR				1	2,840,793	107.073	2,946,189	2,751,581	2,823,542	0	(13,650)	0	0	5.000	4.111	MON	11,465	136,372	09/18/2009	09/01/2039
3620AC 3Z 5	GNMA 30YR				1	7,857,989	107.073	8,149,529	7,611,219	7,809,972	0	(38,057)	0	0	5.000	4.113	MON	31,713	377,690	09/18/2009	09/01/2039
3620AC 4G 6	GNMA 30YR				1	1,159,488	107.073	1,202,506	1,123,076	1,152,245	0	(5,774)	0	0	5.000	4.117	MON	4,679	55,776	09/18/2009	09/01/2039
36210B YB 5	GNMA 30YR				1	4,781,919	103.958	4,811,054	4,627,897	4,778,335	0	(3,584)	0	0	4.500	3.702	MON	17,355	85,494	07/19/2010	03/01/2039
36211U AB 8	GNMA 30YR				1	23,890	113.533	26,722	23,537	24,086	0	28	0	0	6.500	5.770	MON	127	1,474	02/05/2002	02/01/2032
36213N 5P 7	GNMA 30YR				1	190,592	113.533	213,187	187,775	190,453	0	107	0	0	6.500	6.050	MON	1,017	11,991	02/05/2002	02/01/2032
36213U E4 8	GNMA 30YR				1	83,761	113.533	93,692	82,524	84,428	0	69	0	0	6.500	5.777	MON	447	5,231	02/05/2002	12/01/2031
36213W EK 8	GNMA 30YR				1	116,095	113.533	129,859	114,380	116,566	0	97	0	0	6.500	5.899	MON	620	7,266	02/05/2002	02/01/2032
36202D 6X 4	GNMA2 30YR				1	6,778,839	112.941	7,315,453	6,477,243	6,843,311	0	75,451	0	0	6.500	4.849	MON	35,085	411,571	07/30/2004	07/01/2034
36202F DB 9	GNMA2 30YR				1	5,870,867	103.977	5,950,244	5,722,659	5,854,126	0	(16,059)	0	0	4.500	4.002	MON	21,460	256,384	12/17/2009	12/01/2039
36202F E6 9	GNMA2 30YR				1	2,066,707	103.958	2,124,435	2,043,558	2,064,730	0	(1,978)	0	0	4.500	4.275	MON	7,663	68,589	03/16/2010	03/01/2040
36202F GW 0	GNMA2 30YR				1	52,973,232	103.958	53,340,742	51,310,063	52,877,182	0	(96,050)	0	0	4.500	3.867	MON	192,413	993,623	07/19/2010	06/01/2040
36202F GY 6	GNMA2 30YR				1	36,617,906	106.370	36,713,281	34,514,668	36,475,900	0	(142,006)	0	0	5.000	3.621	MON	143,811	714,952	06/21/2010	06/01/2040
36202F HY 5	GNMA2 30YR				1	9,518,368	106.370	9,474,785	8,907,378	9,498,208	0	(20,161)	0	0	5.000	3.353	MON	37,114	73,869	09/30/2010	07/01/2040
36202F KN 5	GNMA2 30YR				1	99,333,490	103.958	97,520,222	93,807,634	99,145,349	0	(188,141)	0	0	4.500	3.445	MON	351,779	1,053,960	09/17/2010	09/01/2040
0299999. U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						232,811,311	XXX	232,708,046	221,821,489	232,320,320	0	(462,232)	0	0	XXX	XXX	XXX	867,269	4,379,394	XXX	XXX
0399999. Total - U.S. Government						670,218,646	XXX	665,636,636	659,233,292	669,196,262	0	(624,409)	0	0	XXX	XXX	XXX	2,992,995	6,906,252	XXX	XXX
All Other Governments - Issuer Obligations																					
448814 ED 1	HYDRO-QUEBEC		A		1FE	1,210,610	113.731	1,137,307	1,000,000	1,092,268	0	(42,067)	0	0	8.000	3.374	FA	33,333	80,000	02/01/2008	02/01/2013
448814 EJ 8	HYDRO-QUEBEC		A		1FE	1,347,330	138.027	1,380,272	1,000,000	1,304,563	0	(15,536)	0	0	8.050	4.935	JJ	38,908	80,500	02/11/2008	07/07/2024
683234 YB 8	ONTARIO (PROVINCE OF)		A		1FE	1,586,640	110.236	1,653,536	1,500,000	1,558,049	0	(10,213)	0	0	4.750	3.897	JJ	32,063	71,250	02/01/2008	01/19/2016
748148 RQ 8	QUEBEC (PROVINCE OF)		A		1FE	21,058,200	109.249	21,849,841	20,000,000	19,656,601	0	68,071	0	0	4.600	3.658	MN	89,444	920,000	01/14/2009	05/26/2015
748148 RS 4	QUEBEC PROVINCE		A		1FE	1,882,545	112.128	1,962,242	1,750,000	1,843,776	0	(13,874)	0	0	5.125	4.088	MN	11,709	89,688	02/01/2008	11/14/2016
P7794G AH 5	PERU (THE REPUBLIC OF)		F	3	2FE	6,269,402	86.000	7,330,640	8,524,000	6,612,498	0	74,962	0	0	3.000	5.043	MS	80,978	255,720	12/08/2005	03/07/2027
74727P AJ 0	QATAR (STATE OF)		F		1FE	4,898,400	103.875	4,986,000	4,800,000	4,883,535	0	(14,865)	0	0	4.000	3.534	JJ	85,867	96,000	03/15/2010	01/20/2015
0499999. All Other Governments - Issuer Obligations						38,253,127	XXX	40,299,838	38,574,000	36,951,289	0	46,477	0	0	XXX	XXX	XXX	372,302	1,593,158	XXX	XXX
1099999. Total - All Other Governments						38,253,127	XXX	40,299,838	38,574,000	36,951,289	0	46,477	0	0	XXX	XXX	XXX	372,302	1,593,158	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13062P HL 9	CA ST			1	1FE	11,194,905	98.227	11,296,105	11,500,000	11,245,530	0	8,847	0	0	5.250	5.622	FA	251,563	603,750	05/12/2004	02/01/2028
13063A 4Y 7	CA ST			1	1FE	1,527,360	101.940	1,416,966	1,390,000	1,512,370	0	(11,895)	0	0	6.000	4.700	AO	20,850	83,400	09/22/2009	04/01/2038
13063A 4X 9	CALIFORNIA (STATE OF)			1	1FE	379,662	102.336	353,059	345,000	375,862	0	(3,003)	0	0	6.000	4.680	AO	5,175	20,700	09/18/2009	04/01/2035

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
13062P B3 5	CALIFORNIA GENERAL OBLIGATION			1	1FE	20,265,400	96.239	19,247,800	20,000,000	20,112,725	0	(27,481)	0	0	5.000	4.830	MS	333,333	1,000,000	09/09/2004	03/01/2027
13062P BG 6	CALIFORNIA ST			1	1FE	1,972,400	99.901	1,998,020	2,000,000	1,979,084	0	1,101	0	0	5.000	5.183	FA	41,667	100,000	12/18/2003	02/01/2024
13062T R3 0	CALIFORNIA ST			1	1FE	50,305	100.150	55,083	55,000	51,367	0	316	0	0	5.000	5.995	FA	1,146	2,750	11/05/1999	08/01/2019
13063A 4V 3	CALIFORNIA ST			1	1FE	10,372,600	100.707	10,070,700	10,000,000	10,330,762	0	(31,319)	0	0	5.750	5.250	AO	143,750	575,000	08/21/2009	04/01/2031
13063A 4W 1	CALIFORNIA ST			1	1FE	10,589,050	106.884	10,688,400	10,000,000	10,587,006	0	(2,044)	0	0	6.500	5.600	AO	162,500	0	12/15/2010	04/01/2033
13063A WS 9	CALIFORNIA ST			1	1FE	790,486	100.575	799,571	795,000	792,494	0	705	0	0	5.500	8.761	MS	14,575	43,725	11/03/1995	03/01/2014
13062T Z8 0	CALIFORNIA ST FOR PREVIOUS ISS			1	1FE	524,297	101.158	536,137	530,000	526,276	0	582	0	0	5.000	5.298	JD	2,208	26,500	06/12/2001	06/01/2016
13062R 7B 8	CALIFORNIA STATE			1	1FE	10,667,942	94.652	10,023,647	10,590,000	10,642,059	0	(8,662)	0	0	5.000	4.890	MS	176,500	529,500	11/06/2007	09/01/2028
13062R LE 6	CALIFORNIA STATE G.O			1	1FE	5,063,000	86.482	4,324,100	5,000,000	5,032,079	0	(6,415)	0	0	4.750	4.587	JD	19,792	237,500	09/07/2005	06/01/2035
20772G 2M 9	CONNECTICUT ST			1	1FE	1,975,211	104.607	1,950,921	1,865,000	1,961,768	0	(8,323)	0	0	5.000	4.242	FA	35,228	84,500	06/02/2010	02/15/2027
20772G Y6 9	CONNECTICUT ST			1	1FE	3,681,031	105.236	3,667,475	3,485,000	3,650,680	0	(16,721)	0	0	5.000	4.300	FA	65,828	174,250	02/20/2009	02/15/2026
20772G Y9 3	CONNECTICUT ST			1	1FE	715,213	103.362	713,198	690,000	711,349	0	(2,130)	0	0	5.000	4.540	FA	13,033	34,500	02/20/2009	02/15/2029
373384 PL 4	GEORGIA ST				1FE	2,834,096	116.273	2,773,111	2,385,000	2,830,979	0	(3,116)	0	0	5.000	2.540	JJ	59,625	0	12/02/2010	07/01/2019
419787 GG 5	HAWAII ST				1FE	5,560,026	114.121	5,403,629	4,735,000	5,552,302	0	(7,724)	0	0	5.000	2.694	JD	19,729	118,375	11/23/2010	06/01/2019
452151 BA 0	ILLINOIS ST			1	1FE	5,007,500	96.946	4,847,300	5,000,000	5,001,385	0	(867)	0	0	5.100	5.080	JJ	127,500	255,000	07/18/2002	07/01/2023
574192 4X 5	MARYLAND ST				1FE	3,568,680	115.986	3,479,580	3,000,000	3,564,876	0	(3,804)	0	0	5.000	2.600	MN	25,000	0	12/02/2010	11/01/2019
574192 5L 0	MARYLAND ST			1	1FE	5,868,440	112.159	5,843,484	5,210,000	5,865,901	0	(2,539)	0	0	5.000	3.390	MS	86,833	0	12/13/2010	03/01/2022
57582N XG 5	MASSACHUSETTS GEN OBLIG 04B	SD			1FE	7,256,903	114.741	7,280,316	6,345,000	6,949,797	0	(50,766)	0	0	5.250	4.041	FA	138,797	333,113	03/08/2004	08/01/2020
57582N XH 3	MASSACHUSETTS GEN OBLIG 04B				1FE	6,371,973	114.021	6,499,197	5,700,000	6,166,397	0	(34,202)	0	0	5.250	4.281	FA	124,688	299,250	03/04/2004	08/01/2021
57582N XH 3	MASSACHUSETTS GEN OBLIG 04B	SD			1FE	15,985,827	114.021	16,305,003	14,300,000	15,470,084	0	(85,804)	0	0	5.250	4.281	FA	312,813	750,750	03/04/2004	08/01/2021
57582P BD 1	MASSACHUSETTS ST				1FE	22,394,099	106.663	20,868,616	19,565,000	22,313,566	0	(80,533)	0	0	5.000	3.810	MN	163,042	489,125	05/05/2010	11/01/2026
57582P NZ 9	MASSACHUSETTS ST			1	1FE	4,255,073	100.816	4,113,293	4,080,000	4,253,748	0	(1,324)	0	0	5.000	4.340	MS	68,000	0	12/01/2010	09/01/2032
57582P WK 2	MASSACHUSETTS ST				1FE	1,019,440	98.520	985,200	1,000,000	1,019,321	0	(119)	0	0	4.200	3.980	JD	3,500	0	11/23/2010	12/01/2021
604129 VE 3	MINNESOTA ST			1	1FE	5,683,873	107.556	5,356,289	4,980,000	5,661,807	0	(22,066)	0	0	5.000	3.321	FA	91,300	0	08/04/2010	08/01/2026
604129 VF 0	MINNESOTA ST			1	1FE	5,638,754	107.063	5,331,737	4,980,000	5,618,205	0	(20,550)	0	0	5.000	3.421	FA	91,300	0	08/04/2010	08/01/2027
604129 VG 8	MINNESOTA ST			1	1FE	5,591,747	106.330	5,284,601	4,970,000	5,572,429	0	(19,318)	0	0	5.000	3.500	FA	91,117	0	08/04/2010	08/01/2028
605580 PG 8	MISSISSIPPI ST			1	1FE	2,672,502	100.609	2,676,199	2,660,000	2,666,904	0	(1,231)	0	0	4.500	4.440	JD	9,975	119,700	01/13/2006	12/01/2025
658256 B3 5	NORTH CAROLINA ST				1FE	9,509,076	116.569	9,442,089	8,100,000	9,409,299	0	(99,777)	0	0	5.000	2.520	MS	135,000	202,500	05/19/2010	03/01/2018
658256 H2 1	NORTH CAROLINA ST				1FE	4,645,000	116.583	4,441,812	3,810,000	4,611,623	0	(33,377)	0	0	5.000	1.943	JD	15,875	48,154	08/17/2010	06/01/2018
658256 H3 9	NORTH CAROLINA ST				1FE	5,456,501	116.129	5,167,741	4,450,000	5,421,538	0	(34,963)	0	0	5.000	2.152	JD	18,542	56,243	08/17/2010	06/01/2019
677518 S7 8	OHIO ST			1	1FE	983,890	100.339	1,003,390	1,000,000	989,814	0	755	0	0	5.000	5.213	FA	20,833	50,000	04/04/2001	02/01/2021
68608K TB 4	OREGON ST			1	1FE	824,049	102.659	852,070	830,000	824,267	0	124	0	0	5.000	5.098	FA	17,292	41,500	03/06/2009	08/01/2034
68608K UE 6	OREGON ST			1	1FE	671,704	102.337	695,892	680,000	671,935	0	132	0	0	5.000	5.167	FA	14,167	34,000	03/06/2009	08/01/2038
70914P KJ 0	PENNSYLVANIA ST			1	1FE	4,663,058	103.978	4,460,656	4,290,000	4,637,172	0	(25,887)	0	0	5.000	3.850	AO	45,283	214,500	03/31/2010	04/15/2028
70914P LA 8	PENNSYLVANIA ST				1FE	10,918,858	115.500	10,874,325	9,415,000	10,814,062	0	(104,796)	0	0	5.000	2.790	JJ	235,375	235,375	05/11/2010	07/01/2018
70914P LC 4	PENNSYLVANIA ST				1FE	15,156,061	113.928	14,833,426	13,020,000	15,041,771	0	(114,290)	0	0	5.000	3.100	JJ	325,500	325,500	05/11/2010	07/01/2020
745235 H4 6	PUERTO RICO PUB BLDGS AUTH REV				2FE	11,785,834	102.279	11,388,767	11,135,000	11,689,260	0	(34,537)	0	0	5.750	5.170	JJ	320,131	640,263	01/14/2002	07/01/2022
83710D 3Y 2	SOUTH CAROLINA ST				1FE	527,765	115.886	521,487	450,000	523,037	0	(4,728)	0	0	5.000	2.819	JD	1,875	15,000	05/13/2010	06/01/2019
880541 LM 7	TENNESSEE ST			1	1FE	534,595	105.704	528,520	500,000	528,296	0	(3,858)	0	0	5.000	3.980	MN	4,167	25,000	04/23/2009	05/01/2026
880541 LN 5	TENNESSEE ST			1	1FE	1,858,780	105.133	1,839,828	1,750,000	1,839,040	0	(12,094)	0	0	5.000	4.080	MN	14,583	87,500	04/23/2009	05/01/2027
882722 NL 1	TEXAS ST			1	1FE	5,586,411	101.747	5,362,067	5,270,000	5,565,532	0	(20,879)	0	0	5.000	4.281	FA	109,792	114,183	02/12/2010	08/01/2034
917542 RK 0	UTAH ST				1FE	2,665,996	114.764	2,599,405	2,265,000	2,645,247	0	(20,748)	0	0	5.000	1.161	JJ	28,627	0	09/24/2010	07/01/2015

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
917542 RM 6	UTAH ST				..1FE	1,357,971	116.256	1,319,506	1,135,000	1,348,568	0	(9,402)	0	0	5.000	1.431	JJ	14,345	0	09/24/2010	07/01/2016
917542 RV 6	UTAH ST				..1FE	980,851	112.524	928,323	825,000	977,677	0	(3,174)	0	0	4.500	2.111	JJ	7,219	0	10/14/2010	07/01/2019
93974B WP 3	WASHINGTON ST			1	..1FE	372,704	102.441	368,788	360,000	368,606	0	(1,222)	0	0	5.000	4.540	JJ	9,000	18,000	06/11/2007	01/01/2029
93974B WP 3	WASHINGTON ST	SD		1	..1FE	11,186,308	102.441	11,068,750	10,805,000	11,063,311	0	(36,684)	0	0	5.000	4.540	JJ	270,125	540,250	06/11/2007	01/01/2029
93974C LQ 1	WASHINGTON ST GO			1	..1FE	5,567,395	100.759	5,279,772	5,240,000	5,531,517	0	(27,659)	0	0	5.000	4.220	FA	109,167	264,183	09/08/2009	08/01/2034
93974C SV 3	WASHINGTON ST GO			1	..1FE	1,863,643	100.829	1,759,466	1,745,000	1,859,840	0	(3,802)	0	0	5.000	4.160	FA	34,173	0	07/28/2010	08/01/2034
93974C SW 1	WASHINGTON ST GO			1	..1FE	1,956,679	100.829	1,850,212	1,835,000	1,952,783	0	(3,896)	0	0	5.000	4.180	FA	35,935	0	07/28/2010	08/01/2035
93974C LM 0	WASHINGTON STATE			1	..1FE	5,130,650	101.740	5,087,000	5,000,000	5,115,516	0	(10,719)	0	0	5.000	4.670	FA	104,167	252,083	07/23/2009	08/01/2031
977056 2H 2	WISCONSIN ST			1	..1FE	9,978,345	103.702	10,385,755	10,015,000	9,990,746	0	1,742	0	0	5.100	5.148	MN	85,128	510,765	05/29/2002	05/01/2021
97705L DT 1	WISCONSIN ST			1	..1FE	430,280	101.609	441,999	435,000	434,749	0	729	0	0	5.300	5.476	MN	3,843	23,055	10/31/2000	05/01/2017
1199999. U.S. States, Territories & Possessions - Issuer Obligations						294,090,197	XXX	286,689,780	271,515,000	291,874,319	0	(1,043,415)	0	0	XXX	XXX	XXX	4,680,507	9,579,442	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						294,090,197	XXX	286,689,780	271,515,000	291,874,319	0	(1,043,415)	0	0	XXX	XXX	XXX	4,680,507	9,579,442	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
718814 WU 6	PHOENIX ARIZ SER B	SD		1	..1FE	24,789,410	102.805	24,580,676	23,910,000	24,355,298	0	(87,925)	0	0	4.750	4.290	JJ	567,863	1,135,725	07/13/2005	07/01/2025
010824 HV 5	ALAMEDA CA USD 2004 SER-B				..1FE	1,357,155	33.224	1,403,714	4,225,000	1,779,046	0	85,396	0	0	0.000	4.980	MAT	0	0	06/22/2005	08/01/2028
797355 WZ 3	SAN DIEGO CA USD 1998-SER C-2				..1FE	12,581,764	107.356	11,250,909	10,480,000	12,159,240	0	(83,838)	0	0	5.500	4.030	JJ	288,200	576,400	06/08/2005	07/01/2025
797355 XA 7	SAN DIEGO CA USD 1998-SER C-2				..1FE	15,775,537	106.235	13,922,097	13,105,000	15,276,571	0	(99,048)	0	0	5.500	4.050	JJ	360,388	720,775	06/08/2005	07/01/2026
969275 PP 5	WM S HART CA UNFD HIGH SD 01 SER B				..1FE	3,060,275	35.307	2,891,643	8,190,000	3,925,297	0	180,015	0	0	0.000	4.750	MAT	0	0	09/07/2005	09/01/2026
005482 T7 9	ADAMS & ARAPAHOE CNTY CO SD				..1FE	8,173,839	114.891	8,122,794	7,070,000	8,102,569	0	(71,270)	0	0	5.000	2.920	JD	29,458	189,515	05/11/2010	12/01/2018
005482 U3 6	ADAMS & ARAPAHOE CNTY CO SD				..1FE	7,790,880	113.178	7,633,856	6,745,000	7,738,698	0	(52,182)	0	0	5.000	3.250	JD	28,104	180,803	05/11/2010	12/01/2020
005482 U4 4	ADAMS & ARAPAHOE CNTY CO SD				..1FE	11,120,957	112.053	10,762,691	9,605,000	11,053,396	0	(67,562)	0	0	5.000	3.340	JD	40,021	257,467	05/11/2010	12/01/2021
005482 T5 3	ADAMS & ARAPAHOE CNTYS COLO JT SCH				..1FE	5,752,291	115.284	5,746,907	4,985,000	5,694,935	0	(57,356)	0	0	5.000	2.727	JD	20,771	133,626	05/12/2010	12/01/2017
249174 JT 1	DENVER COLO CITY & CNTY SCH DIST N			1	..1FE	612,338	103.889	649,306	625,000	612,969	0	369	0	0	5.000	5.261	JD	2,604	31,250	03/25/2009	12/01/2029
59333F EM 8	MIAMI-DADE CNTY FL BDLS BTR CMNTY			1	..1FE	13,089,859	100.198	12,529,760	12,505,000	12,813,297	0	(60,706)	0	0	5.000	4.390	JJ	312,625	625,250	01/11/2006	07/01/2030
362762 KX 3	GAINESVILLE & HALL CNTY GA HOSP AU				..1FE	1,457,470	91.098	1,339,141	1,470,000	1,457,724	0	254	0	0	5.000	5.064	FA	27,767	36,138	07/30/2010	02/15/2033
362762 KY 1	GAINESVILLE & HALL CNTY GA HOSP AU				..1FE	2,626,088	94.048	2,487,570	2,645,000	2,626,372	0	284	0	0	5.250	5.300	FA	52,459	68,274	01/25/2010	02/15/2037
438670 UC 3	HONOLULU HAWAII			1	..1FE	1,499,732	102.297	1,442,388	1,410,000	1,491,329	0	(7,545)	0	0	5.250	4.438	MS	24,675	57,986	11/04/2009	09/01/2032
438670 UE 9	HONOLULU HAWAII			1	..1FE	2,258,609	101.242	2,156,455	2,130,000	2,246,587	0	(10,795)	0	0	5.250	4.478	MS	37,275	87,596	11/04/2009	09/01/2033
438670 UG 4	HONOLULU HAWAII			1	..1FE	672,821	100.962	641,109	635,000	669,287	0	(3,173)	0	0	5.250	4.488	MS	11,113	26,114	11/04/2009	09/01/2034
438670 XK 2	HONOLULU HAWAII CITY & CNTY			1	..1FE	5,247,950	104.282	5,214,100	5,000,000	5,247,057	0	(893)	0	0	5.000	4.375	JD	11,111	0	12/10/2010	12/01/2028
438670 XL 0	HONOLULU HAWAII CITY & CNTY			1	..1FE	3,194,150	103.957	3,181,084	3,060,000	3,193,669	0	(481)	0	0	5.000	4.445	JD	6,800	0	12/09/2010	12/01/2029
167485 HX 2	CHICAGO IL REF-PJ-SER B			1	..1FE	4,189,040	92.454	3,698,160	4,000,000	4,096,286	0	(18,952)	0	0	5.000	4.405	JJ	100,000	200,000	08/05/2005	01/01/2030
560459 ED 7	MAINE MUN BD BK FOR PREVIOUS I			1	..1FE	10,007,600	108.171	10,817,100	10,000,000	10,001,644	0	(834)	0	0	5.200	5.190	MN	86,667	520,000	05/02/2002	11/01/2022
251129 F8 0	DETROIT MICH CITY SCH DIST				..1FE	4,825,798	112.004	4,748,970	4,240,000	4,592,095	0	(33,684)	0	0	6.000	4.781	MN	42,400	254,400	10/24/2002	05/01/2019
616157 PK 3	MOORHEAD MINN INDPT SCH DIST N 152			1	..1FE	5,149,040	105.027	5,461,404	5,200,000	5,164,944	0	2,226	0	0	5.250	5.379	AO	68,250	273,000	03/26/2002	04/01/2022
64465P ML 9	NEW HAMPSHIRE MUN BD BK			1	..1FE	1,058,250	100.222	1,002,220	1,000,000	1,056,277	0	(1,973)	0	0	5.000	4.280	FA	22,083	0	07/27/2010	08/15/2039
64465M 5M 3	NEW HAMPSHIRE MUNI BOND BANK SER D			1	..1FE	12,838,071	101.821	12,345,796	12,125,000	12,491,366	0	(71,724)	0	0	5.000	4.260	JJ	279,549	606,250	09/15/2005	07/15/2029
64966E 4H 7	NEW YORK CITY NY SER A			1	..1FE	8,265,533	101.670	8,031,930	7,900,000	8,088,104	0	(36,274)	0	0	5.000	4.420	FA	164,583	395,000	08/15/2005	08/01/2026
64966E CG 0	NEW YORK CITY NY SER J			1	..1FE	5,298,100	102.632	5,131,600	5,000,000	5,143,585	0	(30,892)	0	0	5.000	4.240	MS	83,333	250,000	07/01/2005	03/01/2024
64966F 8H 0	NEW YORK N Y			1	..1FE	3,119,296	102.810	3,135,705	3,050,000	3,098,845	0	(6,900)	0	0	5.000	4.690	JJ	76,250	152,500	11/09/2007	01/01/2025
64966F 8H 0	NEW YORK N Y	SD		1	..1FE	4,346,560	102.810	4,369,425	4,250,000	4,318,063	0	(9,614)	0	0	5.000	4.690	JJ	106,250	212,500	11/09/2007	01/01/2025
64966H VD 9	NEW YORK N Y			1	..1FE	124,612	101.230	126,538	125,000	124,648	0	36	0	0	5.125	5.685	FA	2,669	6,406	12/22/2000	08/01/2018

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	Foreign	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	Maturity
64966D BG 3	NEW YORK NY GENERAL OBLIGATION 04J			1	1FE	14,285,849	104.049	14,852,995	14,275,000	14,279,303	0	(1,139)	0	0	5.250	5.240	MN	95,761	749,438	05/13/2004	05/15/2024
930863 T9 6	WAKE CNTY N C			1	1FE	11,979,317	111.037	11,264,704	10,145,000	11,923,505	0	(55,812)	0	0	5.000	3.501	MS	169,083	152,175	05/04/2010	03/01/2026
930876 BK 2	WAKE CNTY NC LTD OBLG			1	1FE	2,994,040	100.472	2,973,971	2,960,000	2,990,183	0	(2,843)	0	0	5.000	4.852	JD	12,333	148,000	07/23/2009	06/01/2036
736688 FN 7	PORTLAND ORE CMNTY COLLEGE				1FE	13,500,000	92.943	12,547,305	13,500,000	13,500,000	0	0	0	0	4.810	4.810	JD	54,113	649,350	06/11/2003	06/01/2027
586145 WU 4	MEMPHIS TN				1FE	1,761,601	110.239	1,747,288	1,585,000	1,755,675	0	(5,926)	0	0	5.000	3.833	JJ	40,065	0	06/24/2010	07/01/2022
592112 EB 8	METROPOLITAN GOVT NASHVILLE & DAVI			1	1FE	3,829,182	109.068	3,708,312	3,400,000	3,809,095	0	(20,087)	0	0	5.000	3.500	JJ	94,917	0	06/04/2010	07/01/2024
592112 EC 6	METROPOLITAN GOVT NASHVILLE & DAVI			1	1FE	4,353,027	107.995	4,201,006	3,890,000	4,331,442	0	(21,584)	0	0	5.000	3.580	JJ	108,596	0	06/04/2010	07/01/2025
592112 FQ 4	METROPOLITAN GOVT NASHVILLE & DAVI				1FE	191,474	108.126	183,814	170,000	190,922	0	(553)	0	0	4.000	2.211	JJ	1,473	0	09/22/2010	07/01/2018
592112 FR 2	METROPOLITAN GOVT NASHVILLE & DAVI				1FE	185,371	107.367	177,156	165,000	184,916	0	(455)	0	0	4.000	2.421	JJ	1,430	0	09/22/2010	07/01/2019
018106 BT 0	ALLEN TEX INDPT SCH DIST			1	1FE	369,590	100.193	350,676	350,000	367,365	0	(1,755)	0	0	5.000	4.271	FA	6,611	15,944	09/17/2009	02/15/2034
088281 BX 7	BEXAR CNTY TEX			1	1FE	4,199,027	101.999	4,227,859	4,145,000	4,194,046	0	(4,675)	0	0	5.000	4.831	JD	9,211	207,250	12/02/2009	06/15/2035
088281 CA 6	BEXAR CNTY TEX			1	1FE	2,538,270	102.348	2,435,882	2,380,000	2,521,165	0	(13,674)	0	0	5.000	4.161	JD	5,289	119,000	09/23/2009	06/15/2033
199820 ZT 1	COMAL TEX INDPT SCH DIST			1	1FE	1,258,582	100.410	1,214,961	1,210,000	1,253,754	0	(4,827)	0	0	5.000	4.400	FA	25,208	45,375	01/20/2010	02/01/2036
228129 Q6 2	CROWLEY TEX INDPT SCH DIST			1	1FE	24,441,308	100.776	23,989,727	23,805,000	24,258,775	0	(57,672)	0	0	5.000	4.659	FA	495,938	1,190,250	07/23/2007	08/01/2034
349460 Z8 1	FORT WORTH TEX INDPT SCH DIST				1FE	1,296,625	103.224	1,290,300	1,250,000	1,294,058	0	(1,646)	0	0	5.000	4.698	FA	23,611	62,500	04/29/2009	02/15/2028
349460 Z9 9	FORT WORTH TEX INDPT SCH DIST				1FE	1,289,675	102.678	1,283,475	1,250,000	1,287,667	0	(1,288)	0	0	5.000	4.750	FA	23,611	62,500	04/29/2009	02/15/2029
366119 XG 5	GARLAND TEX				1FE	7,777,547	104.383	7,458,165	7,145,000	7,757,872	0	(19,674)	0	0	5.000	4.260	FA	134,961	133,969	02/22/2010	02/15/2027
366119 XH 3	GARLAND TEX				1FE	7,474,216	103.472	7,155,089	6,915,000	7,458,308	0	(15,908)	0	0	5.000	4.345	FA	130,617	129,656	02/22/2010	02/15/2028
366119 XJ 9	GARLAND TEX				1FE	9,235,488	102.795	8,845,510	8,605,000	9,219,043	0	(16,446)	0	0	5.000	4.424	FA	162,539	161,344	02/22/2010	02/15/2029
366119 XK 6	GARLAND TEX				1FE	9,129,839	102.198	8,748,149	8,560,000	9,116,169	0	(13,670)	0	0	5.000	4.491	FA	161,689	160,500	02/22/2010	02/15/2030
445042 7F 5	HUMBLE TEX INDPT SCH DIST			1	1FE	1,792,563	100.591	1,705,017	1,695,000	1,782,563	0	(8,822)	0	0	5.000	4.242	FA	32,017	70,625	01/06/2010	02/15/2034
463813 TB 1	IRVING TEX INDPT SCH DIST			1	1FE	251,685	101.192	237,801	235,000	249,771	0	(1,506)	0	0	5.000	4.082	FA	4,439	12,207	09/16/2009	02/15/2030
463813 TC 9	IRVING TEX INDPT SCH DIST			1	1FE	106,600	100.657	100,657	100,000	105,845	0	(594)	0	0	5.000	4.144	FA	1,889	5,194	09/16/2009	02/15/2031
463813 TE 5	IRVING TEX INDPT SCH DIST			1	1FE	550,160	98.939	514,483	520,000	546,724	0	(2,704)	0	0	5.000	4.244	FA	9,822	27,011	09/16/2009	02/15/2033
543264 SV 8	LONGVIEW TEX INDPT SCH DIST				1FE	3,955,120	100.342	4,013,680	4,000,000	3,956,538	0	971	0	0	5.000	5.079	FA	75,556	241,111	06/09/2009	02/15/2034
606020 VN 2	MISSOURI CITY TEX			1	1FE	1,046,123	96.310	958,285	995,000	1,040,274	0	(5,057)	0	0	5.000	4.279	JD	2,211	58,042	09/22/2009	06/15/2035
606020 VQ 5	MISSOURI CITY TEX			1	1FE	520,258	97.568	478,083	490,000	516,777	0	(3,009)	0	0	5.000	4.139	JD	1,089	28,583	09/22/2009	06/15/2030
659154 6W 3	NORTH EAST INDPT SCH DIST TEX			1	1FE	5,166,000	101.732	5,086,600	5,000,000	5,118,633	0	(15,125)	0	0	5.000	4.770	FA	104,167	250,000	07/27/2007	08/01/2032
667825 XB 4	NORTHWEST TEX INDPT SCH DIST			1	1FE	1,895,000	97.061	1,839,306	1,895,000	1,895,000	0	0	0	0	5.000	4.997	FA	35,794	114,226	05/28/2009	02/15/2034
704862 WA 5	PEARLAND TX PERM IMPT-REF			1	1FE	4,224,736	100.777	4,041,158	4,010,000	4,114,428	0	(22,427)	0	0	5.000	4.309	MS	66,833	200,500	07/14/2005	03/01/2028
704862 WB 3	PEARLAND TX PERM IMPT-REF			1	1FE	2,035,523	100.440	1,943,514	1,935,000	1,983,909	0	(10,498)	0	0	5.000	4.329	MS	32,250	96,750	07/14/2005	03/01/2029
734260 2G 6	PORT HOUSTON AUTH TEX			1	1FE	900,499	100.298	852,533	850,000	899,019	0	(1,480)	0	0	5.000	4.270	AO	15,583	0	07/29/2010	10/01/2039
796116 QV 6	SAN ANGELO TEX INDPT SCH DIST			1	1FE	4,871,650	101.219	5,060,950	5,000,000	4,877,497	0	3,831	0	0	5.125	5.467	FA	96,806	330,278	03/24/2009	02/15/2032
851834 FJ 5	SPRINGTOWN TX ISD REF SER A			1	1FE	1,620,255	105.811	1,618,908	1,530,000	1,573,535	0	(9,476)	0	0	5.000	4.240	FA	28,900	76,500	07/14/2005	02/15/2023
735371 GG 5	PORT SEATTLE WASH			1	1FE	5,513,851	100.198	5,550,964	5,540,000	5,524,488	0	1,294	0	0	5.800	5.858	JD	26,777	321,320	04/07/2000	12/01/2019
735371 GH 3	PORT SEATTLE WASH			1	1FE	5,331,851	100.178	5,354,514	5,345,000	5,336,760	0	598	0	0	5.850	5.879	JD	26,057	312,683	04/07/2000	12/01/2020
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						342,154,925	XXX	332,837,845	329,530,000	339,834,224	0	(878,683)	0	0	XXX	XXX	XXX	5,170,513	13,129,257	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						342,154,925	XXX	332,837,845	329,530,000	339,834,224	0	(878,683)	0	0	XXX	XXX	XXX	5,170,513	13,129,257	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																					
010608 K4 8	ALABAMA ST PUB SCH & COLLEGE AUTH			1	1FE	7,170,900	105.780	7,272,375	6,875,000	7,140,635	0	(25,832)	0	0	5.000	4.440	MN	57,292	346,615	10/22/2009	05/01/2024
010608 K5 5	ALABAMA ST PUB SCH & COLLEGE AUTH			1	1FE	2,705,253	116.470	3,080,632	2,645,000	2,699,160	0	(5,201)	0	0	5.000	4.700	MN	22,042	133,352	10/22/2009	05/01/2029
010608 N3 7	ALABAMA ST PUB SCH & COLLEGE AUTH			1	1FE	2,190,384	105.780	2,221,380	2,100,000	2,181,139	0	(7,890)	0	0	5.000	4.440	MN	17,500	105,875	10/22/2009	05/01/2024

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
010608 N4 5	ALABAMA ST PUB SCH & COLLEGE AUTH			1	1FE	2,894,467	101.147	2,862,460	2,830,000	2,887,948	0	(5,565)	0	0	5.000	4.700	MN	23,583	142,679	10/22/2009	05/01/2029
040484 DQ 7	ARIZONA BRD REGENTS UNIV ARIZ SYS			1	1FE	8,554,805	97.789	8,307,176	8,495,000	8,546,965	0	(4,880)	0	0	5.000	4.910	JD	35,396	424,750	04/29/2009	06/01/2035
040654 GV 1	ARIZONA ST TRANSN BRD HWY REV	SD		1	1FE	1,415,333	102.441	1,403,442	1,370,000	1,372,738	0	(5,283)	0	0	5.250	4.840	JJ	35,963	71,925	01/23/2001	07/01/2017
71883M GL 2	PHOENIX AZ CIVIC AIRPORT			1	1FE	4,344,913	98.674	4,090,037	4,145,000	4,339,461	0	(5,453)	0	0	5.000	4.391	JJ	69,083	0	08/11/2010	07/01/2027
71883M HA 5	PHOENIX AZ CIVIC AIRPORT			1	1FE	4,614,784	96.398	4,357,190	4,520,000	4,612,243	0	(2,541)	0	0	5.000	4.732	JJ	75,333	0	08/11/2010	07/01/2031
71883R KD 4	PHOENIX AZ WTR			1	1FE	8,152,000	99.180	7,934,400	8,000,000	8,132,672	0	(12,401)	0	0	5.000	4.760	JJ	200,000	432,222	05/14/2009	07/01/2034
71883R KF 9	PHOENIX AZ WTR			1	1FE	4,278,309	98.802	4,253,426	4,305,000	4,278,867	0	405	0	0	5.000	5.079	JJ	107,625	232,590	08/05/2009	07/01/2039
79575D UG 3	SALT RIVER PJ AZ ELEC SYS REV			1	1FE	2,134,620	102.346	2,046,920	2,000,000	2,072,338	0	(12,753)	0	0	5.000	4.191	JJ	50,000	100,000	08/19/2005	01/01/2028
79575D UH 1	SALT RIVER PJ AZ ELEC SYS REV			1	1FE	2,131,160	101.943	2,038,860	2,000,000	2,070,512	0	(12,424)	0	0	5.000	4.211	JJ	50,000	100,000	08/19/2005	01/01/2029
79575D UJ 7	SALT RIVER PJ AZ ELEC SYS REV			1	1FE	21,208,400	99.309	19,861,800	20,000,000	20,650,550	0	(114,414)	0	0	5.000	4.271	JJ	500,000	1,000,000	08/19/2005	01/01/2035
79575D J3 5	SALT RIVER PROJ ARIZ AGRIC IMP			1	1FE	1,360,940	105.562	1,435,643	1,360,000	1,360,931	0	(9)	0	0	5.125	5.116	JJ	34,850	0	02/08/2002	01/01/2023
79575D K9 0	SALT RIVER PROJ ARIZ AGRIC IMP			1	1FE	2,641,825	102.561	2,707,610	2,640,000	2,641,807	0	(18)	0	0	5.125	5.116	JJ	67,650	0	02/08/2002	01/01/2023
13033L FH 5	CA HLTH FACS-SCRIPPS HEALTH			1	1FE	2,971,567	90.622	2,646,162	2,920,000	2,970,016	0	(1,551)	0	0	5.000	4.760	MN	18,656	73,000	08/24/2010	11/15/2036
13066Y RF 8	CA ST DEPT WTR RES				1FE	8,359,124	103.506	8,068,293	7,795,000	8,353,863	0	(5,261)	0	0	4.000	3.020	MN	61,494	0	11/23/2010	05/01/2019
130175 7U 0	CAL ED FACL ATHY - UNIV STHERN CAL			1	1FE	35,510,850	100.119	34,350,829	34,310,000	22,576,577	(12,102,986)	(488,356)	0	0	4.750	4.321	AO	484,070	1,629,725	07/14/2005	10/01/2028
130178 HB 5	CAL ED FACL ATHY - UNIV STHERN CAL			1	1FE	5,393,121	86.583	4,588,899	5,300,000	5,389,320	0	(3,801)	0	0	4.500	4.210	AO	59,625	119,250	08/26/2010	10/01/2033
130911 T8 3	CALIFORNIA CDA THOMAS JEFFERSON			1	1	1,439,682	109.629	1,584,139	1,445,000	1,441,710	0	601	0	0	4.875	4.922	AO	17,611	70,444	08/26/2005	10/01/2031
130178 RU 2	CALIFORNIA ED FAC CLAREMONT MCKENN			1	1FE	2,874,760	94.397	2,647,836	2,805,000	2,868,002	0	(6,365)	0	0	5.000	4.660	JJ	70,125	140,250	12/03/2009	01/01/2039
13033F YB 0	CALIFORNIA HLTH FAC - CEDARS SINAI			1	1FE	5,161,100	90.946	4,547,300	5,000,000	5,075,958	0	(17,557)	0	0	5.000	4.574	MN	31,944	250,000	08/25/2005	11/15/2034
13066Y QG 7	CALIFORNIA ST DEPT WTR RES PWR SUP			1	1FE	14,183,815	107.874	14,293,305	13,250,000	14,181,792	0	(2,022)	0	0	5.000	4.086	MN	110,417	0	12/21/2010	05/01/2022
13066Y QM 4	CALIFORNIA ST DEPT WTR RES WTR			1	1FE	3,310,538	111.816	3,225,892	2,885,000	3,307,552	0	(2,986)	0	0	5.000	3.000	MN	24,042	0	12/02/2010	05/01/2019
130795 N9 4	CALIFORNIA STATEWIDE CMNTYS DEV			1	1FE	840,977	91.619	787,923	860,000	841,653	0	580	0	0	5.000	5.296	JJ	21,500	28,906	10/16/2009	07/01/2029
130911 2A 7	CALIFORNIA STATEWIDE JOHN MUIR HOS			1	1FE	13,274,129	92.570	12,047,986	13,015,000	13,173,344	0	(24,046)	0	0	5.000	4.752	FA	245,839	650,750	05/23/2006	08/15/2028
130911 2B 5	CALIFORNIA STATEWIDE JOHN MUIR HOS			1	1FE	13,914,933	91.287	12,474,369	13,665,000	13,817,784	0	(23,187)	0	0	5.000	4.772	FA	258,117	683,250	05/23/2006	08/15/2029
13033L EN 3	CATHOLIC HEALTH FAC			1	1FE	2,048,163	101.924	2,023,191	1,985,000	2,042,241	0	(5,236)	0	0	5.625	5.202	JJ	55,828	71,026	10/30/2009	07/01/2025
544435 K9 0	LOS ANGELES CALIF DEPT ARPTS			1	1FE	4,950,750	98.169	4,908,450	5,000,000	4,950,817	0	67	0	0	5.000	5.133	MN	31,944	0	12/10/2010	05/15/2030
544525 KD 9	LOS ANGELES CALIF DEPT WTR & PWR			1	1FE	5,150,900	99.738	4,986,900	5,000,000	5,105,602	0	(13,640)	0	0	5.000	4.620	JJ	125,000	250,000	06/13/2007	07/01/2032
544525 MV 7	LOS ANGELES CALIF DEPT WTR & PWR			1	1FE	1,889,470	101.589	1,803,205	1,775,000	1,878,331	0	(10,517)	0	0	5.375	4.500	JJ	47,703	95,406	12/04/2009	07/01/2038
684212 EJ 8	ORANGE CNTY CALIF			1	1FE	463,841	95.795	426,288	445,000	461,817	0	(1,595)	0	0	5.000	4.460	JJ	11,125	21,756	09/16/2009	07/01/2031
786005 LD 8	SACRAMENTO CA MUD 04T FGIC			1	1FE	1,531,485	104.177	1,562,655	1,500,000	1,512,412	0	(3,303)	0	0	5.250	4.981	MN	10,063	78,750	05/12/2004	05/15/2024
79765R RJ 0	SAN FRANCISCO CALIF CITY & CNTY PU			1	1FE	6,279,569	99.481	5,804,716	5,835,000	6,234,087	0	(36,873)	0	0	5.000	4.071	MN	48,625	291,750	09/30/2009	11/01/2031
91412F 5S 2	UNIVERSITY CALIF			1	1FE	1,655,057	107.757	1,697,173	1,575,000	1,643,963	0	(6,459)	0	0	5.750	5.101	MN	11,572	90,563	03/13/2009	05/15/2027
91412F 5X 1	UNIVERSITY CALIF			1	1FE	1,779,908	105.837	1,820,396	1,720,000	1,771,680	0	(4,794)	0	0	5.750	5.301	MN	12,637	98,900	03/13/2009	05/15/2031
91412F 6A 0	UNIVERSITY CALIF			1	1FE	3,551,570	101.072	3,355,590	3,320,000	3,527,677	0	(20,170)	0	0	5.250	4.350	MN	22,272	174,300	10/20/2009	05/15/2039
05159P BF 8	AURORA COLO			1	1FE	10,318,800	100.776	10,077,600	10,000,000	10,224,734	0	(28,629)	0	0	5.000	4.780	FA	208,333	500,000	06/27/2007	08/01/2032
19648A AU 9	COLORADO HLTH FAC-ADVENTIST			1	1FE	4,943,950	97.573	4,878,650	5,000,000	4,948,914	0	1,562	0	0	5.125	5.279	MN	32,743	256,250	08/13/2007	11/15/2029
19648A AV 7	COLORADO HLTH FAC-ADVENTIST			1	1FE	6,401,805	97.820	6,358,300	6,500,000	6,401,863	0	58	0	0	5.250	5.553	MN	43,604	0	12/21/2010	11/15/2035
19648A DD 4	COLORADO HLTH-CATHOLIC HLTH INIT			1	1FE	26,367,053	92.382	23,529,695	25,470,000	26,035,642	0	(85,712)	0	0	5.000	4.552	MS	424,500	1,273,500	10/25/2006	09/01/2036
19648A RE 7	COLORADO HLTH-CATHOLIC HLTH INIT				1FE	3,458,496	100.673	3,392,680	3,370,000	3,456,429	0	(1,819)	0	0	5.500	5.308	JJ	92,675	118,933	10/26/2009	07/01/2034
196707 HQ 9	COLORADO ST BRD GOVERNORS			1	1FE	1,792,846	102.689	1,868,940	1,820,000	1,794,319	0	841	0	0	5.000	5.194	MS	30,333	91,000	03/06/2009	03/01/2029
196707 HR 7	COLORADO ST BRD GOVERNORS			1	1FE	563,870	100.326	581,891	580,000	564,466	0	340	0	0	5.000	5.365	MS	9,667	29,000	03/06/2009	03/01/2034
249181 Z3 5	DENVER CO CITY & CNTY ARPT REV			1	1FE	7,359,940	101.025	7,071,750	7,000,000	7,191,372	0	(34,542)	0	0	5.000	4.372	MN	44,722	350,000	08/04/2005	11/15/2024

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
249181 4U 9	DENVER COLO CITY & CNTY ARPT			1	1FE	20,661,000	94.651	18,930,200	20,000,000	20,477,531	0	(57,899)	0	0	5.000	4.592	MN	127,778	1,000,000	08/02/2007	11/15/2033
20774U 2Y 0	WESLEYAN UNIVERSITY CT			1	1FE	6,004,820	100.374	5,671,131	5,650,000	5,987,174	0	(17,646)	0	0	5.000	4.231	JJ	141,250	33,743	05/05/2010	07/01/2035
246388 PW 6	DE ST HLTH FAC-BAYHEALTH MED CTR			1	1FE	10,025,089	89.735	8,942,093	9,965,000	10,019,201	0	(5,026)	0	0	5.000	4.922	JJ	249,125	337,703	10/08/2009	07/01/2039
34160P CJ 6	FLORIDA ST DEPT MGMT SVCS			1	1FE	1,360,963	103.038	1,432,228	1,390,000	1,362,879	0	1,096	0	0	5.125	5.411	FA	29,682	71,238	02/25/2009	08/01/2026
34160P CK 3	FLORIDA ST DEPT MGMT SVCS			1	1FE	358,229	104.270	380,586	365,000	358,635	0	232	0	0	5.250	5.505	FA	7,984	19,163	02/25/2009	08/01/2027
343136 B4 8	FLORIDA ST TPK AUTH			1	1FE	6,051,207	99.738	5,854,621	5,870,000	5,997,240	0	(16,441)	0	0	5.000	4.664	JJ	146,750	293,500	06/19/2007	07/01/2032
392274 RE 8	GREATER ORLANDO AVIATION AUTH			1	1FE	5,007,550	102.191	5,109,550	5,000,000	5,001,574	0	(838)	0	0	5.250	5.231	AO	65,625	262,500	05/10/2002	10/01/2019
43232V JE 2	HILLSBOROUGH CNTY FLA SCH BRD			1	1FE	4,453,050	103.339	4,583,085	4,435,000	4,474,845	0	8,658	0	0	5.250	5.274	JJ	116,419	232,838	07/16/2001	07/01/2023
46936F AK 4	JACKSONVILLE FLA ECONOMIC DEV COMM			1	1FE	1,022,490	94.056	940,560	1,000,000	1,021,167	0	(1,323)	0	0	5.000	4.550	MN	6,389	25,000	08/10/2010	11/15/2036
469402 FD 8	JACKSONVILLE FLA HEALTH FACS AUTH			1	1FE	2,292,100	90.304	2,113,114	2,340,000	2,295,172	0	1,057	0	0	5.250	5.522	MN	20,475	122,850	11/09/2007	11/01/2032
59333P VY 1	MIAMI-DADE CNTY FL AVIATION			1	1FE	12,068,675	97.307	12,027,145	12,360,000	12,076,440	0	4,790	0	0	5.500	5.806	AO	169,950	679,800	04/27/2009	10/01/2036
59334D GN 8	MIAMI-DADE CNTY FL WTR & SWR			1	1FE	9,776,851	102.316	9,730,252	9,510,000	9,760,722	0	(16,129)	0	0	5.000	4.660	AO	118,875	264,167	02/24/2010	10/01/2028
59334D CJ 1	MIAMI-DADE CNTY FLA			1	1FE	10,556,200	103.873	10,387,300	10,000,000	10,400,299	0	(50,113)	0	0	5.000	4.310	AO	125,000	500,000	09/12/2007	10/01/2026
59333P CC 0	MIAMI-DADE CNTY FLA AVIATION R			1	1FE	3,648,278	101.145	3,722,136	3,680,000	3,661,327	0	1,587	0	0	5.875	6.055	AO	54,050	216,200	03/20/2000	10/01/2019
59333P CD 8	MIAMI-DADE CNTY FLA AVIATION R			1	1FE	3,555,576	101.121	3,640,356	3,600,000	3,572,332	0	2,040	0	0	5.875	6.103	AO	52,875	211,500	03/20/2000	10/01/2020
674564 EF 2	OCALA FLA			1	1FE	10,444,900	95.898	9,589,800	10,000,000	10,323,231	0	(40,258)	0	0	5.000	4.441	AO	125,000	500,000	10/24/2007	10/01/2032
684503 6T 7	ORANGE CNTY FLA HLTH-NEMOURS FOUND			1	1FE	2,801,610	94.950	2,549,408	2,685,000	2,788,835	0	(10,608)	0	0	5.000	4.422	JJ	67,125	95,467	10/01/2009	01/01/2039
684503 6U 4	ORANGE CNTY FLA HLTH-NEMOURS FOUND			1	1FE	5,252,482	100.065	4,998,247	4,995,000	5,224,302	0	(23,399)	0	0	5.000	4.321	JJ	124,875	134,933	11/16/2010	01/01/2029
684517 AP 0	ORANGE CNTY FLA SCH BRD CTFS P				1FE	7,896,862	102.827	7,742,873	7,530,000	7,551,253	0	(34,962)	0	0	6.000	5.498	FA	188,250	451,800	05/09/1997	08/01/2011
686509 U2 4	ORLANDO FLA UTILS COMMN WTR &			1	1FE	1,895,942	103.535	1,915,398	1,850,000	1,865,144	0	(8,117)	0	0	5.250	4.851	AO	24,281	97,125	11/01/2002	10/01/2021
79039N AV 0	ST JOHNS CO FL IDA VICARS LANDING			1	2FE	1,792,763	88.622	1,564,178	1,765,000	1,783,523	0	(2,547)	0	0	5.000	4.800	FA	33,339	88,250	02/01/2007	02/15/2027
626207 YF 5	GEORGIA MUN ELEC AUTH PWR REV				1FE	12,044,327	97.750	11,681,125	11,950,000	12,044,066	0	(261)	0	0	6.637	4.958	AO	198,280	440,623	03/04/2010	04/01/2057
591745 C2 8	METROPOLITAN ATLANTA RAPID TRAN AU				1FE	11,150,800	104.754	10,223,990	9,760,000	11,126,098	0	(24,702)	0	0	5.250	4.250	JJ	256,200	256,200	05/05/2010	07/01/2032
591745 H9 8	METROPOLITAN ATLANTA RAPID TRAN AU			1	1FE	3,979,005	98.064	3,667,594	3,740,000	3,963,565	0	(13,200)	0	0	5.000	4.159	JJ	93,500	66,942	08/19/2010	07/01/2039
91428L EF 9	UNIVERSITY OF HAWAII UNIV SYS REV			1	1FE	972,610	101.391	1,013,910	1,000,000	973,511	0	536	0	0	5.250	5.600	AO	13,125	52,500	04/01/2009	10/01/2034
167592 N7 5	CHICAGO IL O HARE INTL ARPT			1	1FE	10,285,800	95.988	9,598,800	10,000,000	10,158,907	0	(27,637)	0	0	5.000	4.640	JJ	250,000	500,000	12/15/2005	01/01/2029
16756K CA 3	CHICAGO ILL MOTOR FUEL TAX REV			1	1FE	4,140,672	102.680	4,215,014	4,105,000	4,115,413	0	(3,825)	0	0	5.000	4.892	JJ	102,625	205,250	04/02/2003	01/01/2025
45200B 6E 3	FIN AUTH-UNIV CHICAGO			1	1FE	24,271,727	97.562	23,058,779	23,635,000	24,081,051	0	(57,526)	0	0	5.000	4.660	JJ	590,875	1,181,750	06/21/2007	07/01/2037
45200F J4 2	ILLINOIS FIN AUTH MEMORIAL HEALTH			1	1FE	2,053,425	93.647	1,957,222	2,090,000	2,054,177	0	734	0	0	5.500	5.747	AO	28,738	89,086	12/11/2009	04/01/2034
45200F WW 5	ILLINOIS FIN AUTH REV			1	1FE	2,400,566	105.065	2,589,852	2,465,000	2,401,900	0	789	0	0	6.000	6.349	FA	55,873	147,900	03/31/2009	08/15/2039
592247 J3 5	METROPOLITAN PIER & EXPOSITION AUT				1FE	13,670,924	29.548	11,553,268	39,100,000	15,881,094	0	737,201	0	0	0.000	4.810	MAT	0	0	11/01/2007	12/15/2029
850578 QJ 7	SPRINGFIELD IL ELEC REV			1	1FE	12,101,431	93.418	10,668,336	11,420,000	11,840,101	0	(71,414)	0	0	5.000	4.200	MS	190,333	571,000	02/09/2007	03/01/2031
914353 QN 0	UNIVERSITY ILL UNIV REVS				1FE	6,027,880	106.678	5,349,902	5,015,000	5,926,701	0	(22,609)	0	0	5.500	4.260	AO	68,956	275,825	02/22/2006	04/01/2034
033887 CT 5	ANDERSON IN ECON DEV ANDERSON UNIV			1	3FE	1,005,460	84.296	842,960	1,000,000	842,960	(160,729)	(493)	0	0	5.000	4.931	AO	12,500	50,000	02/02/2007	10/01/2032
40722K EZ 7	HAMILTON CNTY IN REDEV THOMSON ECO			1	2	986,070	87.358	873,580	1,000,000	987,572	0	345	0	0	5.100	5.358	FA	21,250	51,000	03/03/2006	02/01/2031
454623 6P 9	INDIANA BOND BANK ST REVOLV 04C			1	1FE	3,016,170	103.681	3,110,430	3,000,000	3,006,708	0	(1,663)	0	0	5.250	5.180	FA	65,625	157,500	06/09/2004	02/01/2026
454623 6Q 7	INDIANA BOND BANK ST REVOLV 04C			1	1FE	2,007,660	103.312	2,066,240	2,000,000	2,003,180	0	(788)	0	0	5.250	5.200	FA	43,750	105,000	06/09/2004	02/01/2027
45470R BG 0	INDIANA FIN AUTH HWY				1FE	40,184,800	93.990	37,596,000	40,000,000	40,164,749	0	(5,669)	0	0	4.500	4.466	JD	150,000	1,800,000	03/15/2007	06/01/2029
45471A AK 8	INDIANA FIN AUTH-DEACONESS HOSP			1	1FE	3,743,501	106.428	4,086,835	3,840,000	3,745,339	0	1,069	0	0	6.750	7.369	MS	86,400	259,200	03/11/2009	03/01/2039
454795 BU 8	INDIANA HEALTH & EDL FAC FING AUTH			1	1FE	23,886,649	96.205	23,228,697	24,145,000	23,900,983	0	4,493	0	0	5.000	5.146	MN	154,260	1,207,250	08/08/2007	11/15/2036
455057 VK 2	INDIANA ST FIN AUTH				1FE	4,753,657	99.704	4,855,585	4,870,000	4,755,664	0	1,776	0	0	5.250	5.416	JD	21,306	185,771	12/09/2010	12/01/2038
46257T AT 6	IOWA ST SPL OBLIG - IJOBS			1	1FE	5,138,850	102.129	5,106,450	5,000,000	5,138,171	0	(679)	0	0	5.000	4.600	JD	20,833	0	12/08/2010	06/01/2028

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying 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 Maturity
462582 ZD 2	IOWA ST UNIV OF SCIENCE & TECHNOLO			1	1FE	1,414,446	98.748	1,318,286	1,335,000	1,407,176	0	(6,036)	0	0	5.000	4.298	JJ	33,375	50,063	09/22/2009	07/01/2035
49130N CC 1	KENTUCKY HIGHER ED STUD LOAN			3	1FE	8,000,000	98.150	7,852,000	8,000,000	8,000,000	0	0	0	0	1.487	1.451	FMAN.	20,155	50,755	06/23/2010	05/01/2034
295852 GH 4	ERNEST N MORIAL-NEW ORLEANS LA			1	2FE	79,467	100.217	80,174	80,000	79,883	0	71	0	0	5.300	6.017	JJ	1,955	4,240	03/22/2004	07/15/2012
295852 GH 4	ERNEST N MORIAL-NEW ORLEANS LA	SD		1	2FE	417,204	100.217	420,911	420,000	419,385	0	374	0	0	5.300	6.017	JJ	10,264	22,260	03/22/2004	07/15/2012
560425 3N 8	MAINE HEALTH & HIGHER ED			1	1FE	3,198,660	99.698	2,990,940	3,000,000	3,192,002	0	(6,658)	0	0	5.000	4.100	JJ	75,000	0	08/18/2010	07/01/2039
560427 BE 5	MAINE HEALTH & HIGHER EDL			1	1FE	1,130,689	110.068	1,194,238	1,085,000	1,113,786	0	(10,763)	0	0	5.000	3.876	JJ	27,125	54,250	05/29/2009	07/01/2022
560427 BY 1	MAINE HEALTH & HIGHER EDL			1	1FE	1,313,059	102.585	1,292,571	1,260,000	1,293,429	0	(12,499)	0	0	5.000	4.569	JJ	31,500	63,000	05/29/2009	07/01/2022
560427 GH 3	MAINE HEALTH & HIGHER EDL FACS AUT				1FE	6,746,305	98.456	6,665,471	6,770,000	6,746,832	0	499	0	0	5.125	5.150	JJ	173,481	193,721	11/19/2009	07/01/2034
574217 6Z 3	MARYLAND ST HEALTH & HIGHER EDL FA			1	1FE	4,047,574	98.330	3,903,701	3,970,000	4,044,201	0	(3,373)	0	0	5.000	4.751	MN	25,364	82,157	06/03/2010	05/15/2040
57583R 5Q 4	MA ST DEV FIN AGY - HARVARD UNIVER			1	1FE	8,535,301	104.614	8,180,815	7,820,000	8,529,048	0	(6,252)	0	0	5.250	4.140	FA	50,178	0	11/19/2010	02/01/2034
57586E MR 9	MA ST HLTH & ED-CHILDRENS HOSPITAL			1	1FE	11,251,354	98.269	11,335,329	11,535,000	11,257,234	0	5,279	0	0	5.125	5.447	JD	49,264	591,169	11/12/2009	12/01/2035
576000 BJ 1	MA ST SCH BLDG AUTH DED SALES TAX			1	1FE	10,698,000	103.657	10,365,700	10,000,000	10,358,336	0	(69,007)	0	0	5.000	4.140	FA	188,889	500,000	07/15/2005	08/15/2025
576000 BK 8	MA ST SCH BLDG AUTH DED SALES TAX			1	1FE	16,021,650	103.191	15,478,650	15,000,000	15,524,739	0	(100,995)	0	0	5.000	4.160	FA	283,333	750,000	07/15/2005	08/15/2026
576000 BL 6	MA ST SCH BLDG AUTH DED SALES TAX			1	1FE	21,345,400	102.895	20,579,000	20,000,000	20,691,185	0	(132,993)	0	0	5.000	4.170	FA	377,778	1,000,000	07/15/2005	08/15/2027
576049 P7 9	MASS ST WTR RES AUTH			1	1FE	13,149,100	100.673	12,584,125	12,500,000	12,888,390	0	(60,254)	0	0	5.000	4.367	FA	260,417	625,000	08/01/2006	08/01/2031
575579 WZ 6	MASSACHUSETTS BAY TRANSN AUTH				1FE	3,324,362	115.207	3,271,879	2,840,000	3,320,662	0	(3,700)	0	0	5.000	2.510	JJ	9,072	0	12/02/2010	07/01/2018
575579 XA 0	MASSACHUSETTS BAY TRANSN AUTH				1FE	3,802,231	114.568	3,729,188	3,255,000	3,798,630	0	(3,600)	0	0	5.000	2.780	JJ	10,398	0	12/02/2010	07/01/2019
57586E NJ 6	MASSACHUSETTS HLTH AND ED FAC AUTH			1	1FE	3,693,355	98.102	3,664,110	3,735,000	3,694,231	0	877	0	0	5.000	5.150	JJ	93,375	91,300	12/15/2009	07/01/2034
575832 TR 1	MASSACHUSETTS ST COLLEGE BLDG AUTH			1	1FE	436,855	99.575	418,215	420,000	435,512	0	(1,311)	0	0	5.000	4.511	MN	3,500	18,025	12/09/2009	05/01/2035
57583R 4H 5	MASSACHUSETTS ST DEV FIN AGY			1	1FE	555,920	102.275	521,603	510,000	555,430	0	(491)	0	0	5.000	3.870	JJ	3,188	0	11/03/2010	07/01/2028
57583R 4K 8	MASSACHUSETTS ST DEV FIN AGY			1	1FE	550,387	100.827	514,218	510,000	549,958	0	(429)	0	0	5.000	4.000	JJ	3,188	0	11/03/2010	07/01/2030
914440 KG 6	UNIVERSITY MASS BLDG AUTH			1	1FE	1,704,239	99.720	1,655,352	1,660,000	1,699,746	0	(3,826)	0	0	5.000	4.650	MN	13,833	83,922	10/15/2009	05/01/2034
914440 KH 4	UNIVERSITY MASS BLDG AUTH			1	1FE	6,153,494	99.393	5,993,398	6,030,000	6,140,997	0	(10,644)	0	0	5.000	4.730	MN	50,250	304,850	10/15/2009	05/01/2039
251255 2K 0	DETROIT MICH SUPPLY SYS RE			1	1FE	25,785,000	89.266	22,316,500	25,000,000	25,480,211	0	(75,123)	0	0	5.000	4.601	JJ	625,000	1,250,000	08/02/2006	07/01/2032
59447P CB 5	MICHIGAN FIN AUTH - TRINITY HEALTH			1	1FE	996,766	98.426	920,283	935,000	995,901	0	(866)	0	0	5.000	4.190	JD	8,181	0	10/14/2010	12/01/2027
59455T JA 1	MICHIGAN MUNI BD ATHY CLEAN WATER			1	1FE	6,344,346	103.465	6,306,192	6,095,000	6,224,619	0	(24,149)	0	0	4.750	4.251	AO	72,378	289,513	07/14/2005	10/01/2025
59455T JB 9	MICHIGAN MUNI BD ATHY CLEAN WATER			1	1FE	6,469,207	102.076	6,354,231	6,225,000	6,352,007	0	(23,649)	0	0	4.750	4.271	AO	73,922	295,688	07/14/2005	10/01/2026
59455T JW 3	MICHIGAN MUNI BD ATHY DRINK WATER			1	1FE	4,980,754	103.246	4,940,321	4,785,000	4,886,760	0	(18,959)	0	0	4.750	4.251	AO	56,822	227,288	07/14/2005	10/01/2025
59455T JX 1	MICHIGAN MUNI BD ATHY DRINK WATER			1	1FE	5,092,227	102.076	5,001,724	4,900,000	4,999,974	0	(18,615)	0	0	4.750	4.271	AO	58,188	232,750	07/14/2005	10/01/2026
59455T JY 9	MICHIGAN MUNI BD ATHY DRINK WATER			1	1FE	5,209,518	101.647	5,107,762	5,025,000	5,121,033	0	(17,866)	0	0	4.750	4.301	AO	59,672	238,688	07/14/2005	10/01/2027
604115 AL 9	MINNESOTA PFA				1FE	30,524,088	114.564	29,832,466	26,040,000	30,300,351	0	(223,737)	0	0	5.000	3.110	MS	434,000	542,500	05/10/2010	03/01/2021
604115 AM 7	MINNESOTA PFA				1FE	26,536,164	114.148	25,740,374	22,550,000	26,357,913	0	(178,251)	0	0	5.000	3.190	MS	375,833	469,792	05/10/2010	03/01/2022
60412P BB 5	MINNESOTA ST MUNI PWR AGY ELEC			1	1FE	1,556,280	96.229	1,443,435	1,500,000	1,529,809	0	(5,509)	0	0	5.000	4.530	AO	18,750	75,000	09/15/2005	10/01/2030
147848 AW 5	CASS CNTY MO CTFS PARTN			1	1FE	12,389,337	101.145	12,466,121	12,325,000	12,327,092	0	(8,162)	0	0	5.100	5.029	AO	157,144	628,575	08/29/2001	04/01/2023
231266 GC 5	CURATORS OF THE UNIV OF MISSOURI				1FE	1,390,000	103.399	1,437,246	1,390,000	1,390,000	0	0	0	0	5.792	5.001	MN	2,236	0	12/09/2010	11/01/2041
48507T DF 7	KANSAS CITY MO SAN SWR SYS REV			1	1FE	1,330,000	101.498	1,349,923	1,330,000	1,330,000	0	0	0	0	5.250	5.251	JJ	34,913	69,825	03/26/2009	01/01/2034
60635R R9 0	MISSOURI HLTH & ED BJC HEALTH			1	1FE	3,125,520	103.637	3,109,110	3,000,000	3,061,237	0	(12,419)	0	0	5.000	4.480	MN	19,167	150,000	03/23/2005	05/15/2021
60635R 7V 3	MISSOURI ST HLTH & ED-ST LUKES HEA			1	1FE	2,523,892	101.610	2,464,043	2,425,000	2,519,593	0	(4,298)	0	0	5.250	4.751	MN	16,268	57,291	05/26/2010	11/15/2025
606901 6J 0	MISSOURI ST HLTH & ED-WASHINGTON U			1	1FE	6,999,530	101.424	6,709,198	6,615,000	6,963,438	0	(31,684)	0	0	5.000	4.280	MN	42,263	335,344	10/28/2009	11/15/2039
791638 VH 9	ST LOUIS MO ARPT REV LAMBERT-INTL				2FE	4,799,809	92.671	3,822,679	4,125,000	4,700,857	0	(19,846)	0	0	5.500	4.403	JJ	113,438	226,875	06/15/2005	07/01/2029
681793 4N 2	OMAHA PUB PWR DIST NEB			1	1FE	492,969	101.122	475,273	470,000	490,950	0	(2,019)	0	0	5.000	4.340	FA	9,792	23,500	01/13/2010	02/01/2034
940839 AR 4	WASHOE CNTY NV MTR VHCL TX			1	1FE	2,045,597	102.217	2,054,562	2,010,000	2,041,398	0	(3,047)	0	0	5.500	5.260	FA	46,063	110,550	08/05/2009	02/01/2027

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
645918 BD 4	NEW JERSEY ECON DEV AUTH SCH FAC			1	1FE	221,285	101.205	212,531	210,000	215,572	0	(1,193)	0	0	5.125	4.421	MS	3,588	10,763	09/22/2005	03/01/2028
646136 EC 1	NEW JERSEY ST TRANS FD AUTH				1FE	13,797,625	108.295	13,536,875	12,500,000	13,504,137	0	(69,303)	0	0	5.500	4.560	JD	30,556	687,500	05/24/2006	12/15/2021
646136 EG 2	NEW JERSEY ST TRANS FD AUTH				1FE	5,535,450	107.340	5,367,000	5,000,000	5,424,579	0	(26,185)	0	0	5.500	4.570	JD	12,222	275,000	05/24/2006	12/15/2022
646136 YC 9	NEW JERSEY ST TRANS FD AUTH				1FE	1,173,067	104.790	1,079,337	1,030,000	1,171,441	0	(1,626)	0	0	5.250	3.891	JD	2,403	8,111	10/14/2010	12/15/2023
64711R JQ 0	NEW MEXICO FIN AUTH ST TRANSN				1FE	1,900,047	107.642	1,819,150	1,690,000	1,894,850	0	(5,197)	0	0	4.000	2.408	JD	3,004	13,144	09/24/2010	06/15/2019
647370 FE 0	NEW MEXICO ST HOSP EQUIP LN COUNCI			1	1FE	2,330,250	94.901	2,268,134	2,390,000	2,331,365	0	885	0	0	5.000	5.330	FA	49,792	101,907	09/11/2009	08/01/2039
649905 R8 1	NEW YORK DORM AUTH-CORNELL UNIV			1	1FE	8,509,829	100.299	8,013,890	7,990,000	8,486,227	0	(23,602)	0	0	5.000	4.200	JJ	224,164	0	05/28/2010	07/01/2035
64972F K3 9	NEW YORK N Y CITY MUN WTR FIN AUTH			1	1FE	3,925,288	102.982	3,691,905	3,585,000	3,907,101	0	(18,187)	0	0	5.000	3.750	JD	7,967	199,167	06/02/2010	06/15/2027
64971M UF 7	NEW YORK N Y CITY TRANSITIONAL FIN				1FE	4,969,400	98.238	4,911,900	5,000,000	4,970,104	0	501	0	0	5.000	5.041	MN	41,667	250,000	07/27/2009	05/01/2038
64971M VG 4	NEW YORK N Y CITY TRANSITIONAL FIN			1	1FE	7,375,109	109.783	7,141,384	6,505,000	7,324,970	0	(50,138)	0	0	5.000	3.340	MN	54,208	162,625	05/10/2010	11/01/2021
64971M Y5 5	NEW YORK N Y CITY TRANSITIONAL FIN			1	1FE	6,446,187	107.955	6,153,435	5,700,000	6,409,391	0	(36,796)	0	0	5.000	3.431	MN	47,500	116,375	05/27/2010	11/01/2023
64972H PQ 9	NEW YORK N Y CITY TRANSITIONAL FIN			1	1FE	8,175,680	101.518	8,121,440	8,000,000	8,174,889	0	(791)	0	0	5.000	4.670	JJ	184,444	0	12/10/2010	01/15/2028
64970K 3M 7	NEW YORK NY CITY MUN WTR FIN ATHY			1	1FE	10,712,200	103.868	10,386,800	10,000,000	10,358,696	0	(71,962)	0	0	5.000	4.110	JD	22,222	500,000	08/17/2005	06/15/2025
64988T EB 0	NEW YORK ST BOND BANK SCH PURP 03C			1	1FE	3,085,440	104.636	3,139,080	3,000,000	3,021,843	0	(9,039)	0	0	5.250	4.871	JD	13,125	157,500	12/05/2003	06/01/2022
64988T ED 6	NEW YORK ST BOND BANK SCH PURP 03C			1	1FE	3,599,680	104.636	3,662,260	3,500,000	3,525,484	0	(10,545)	0	0	5.250	4.871	JD	15,313	183,750	12/05/2003	12/01/2022
649902 EB 5	NEW YORK ST DORM AUTH REVS			1	1FE	15,390,600	100.745	15,111,750	15,000,000	15,197,821	0	(41,687)	0	0	5.000	4.652	MS	220,833	750,000	11/18/2005	03/15/2030
649902 JS 3	NEW YORK ST DORM AUTH REVS			1	1FE	10,633,400	100.534	10,053,400	10,000,000	10,406,989	0	(61,947)	0	0	5.000	4.191	MS	147,222	500,000	02/13/2007	03/15/2031
649902 2V 4	NEW YORK ST DORM AUTH ST PERS INCO				1FE	4,848,530	112.693	4,795,087	4,255,000	4,845,753	0	(2,777)	0	0	5.000	3.231	FA	45,505	0	12/08/2010	02/15/2020
649902 U9 2	NEW YORK ST DORM AUTH ST PERS INCO			1	1FE	3,359,349	107.806	3,395,889	3,150,000	3,358,827	0	(522)	0	0	5.000	4.121	FA	33,688	0	12/16/2010	02/15/2023
649902 XS 7	NEW YORK ST DORM AUTH ST PERS INCO			1	1FE	6,323,028	106.513	6,017,985	5,650,000	6,280,164	0	(42,864)	0	0	5.250	3.650	FA	112,058	148,313	05/04/2010	02/15/2025
649902 WG 4	NEW YORK ST DORM AUTH ST PERSINCOM			1	1FE	4,304,919	102.541	4,065,751	3,965,000	4,284,976	0	(19,943)	0	0	5.000	3.834	FA	74,894	99,125	05/20/2010	02/15/2028
649841 BZ 5	NEW YORK ST ENERGY RESH & DEV			1	2FE	752,813	100.009	750,068	750,000	750,062	0	(400)	0	0	5.300	5.516	FA	16,563	39,750	04/11/2003	08/01/2025
64986A EZ 0	NEW YORK ST ENVIRONMENTAL FACS			1	1FE	7,835,825	103.674	7,775,550	7,500,000	7,653,851	0	(40,422)	0	0	5.000	4.353	JD	16,667	375,000	02/16/2006	06/15/2029
64986A PV 7	NEW YORK ST ENVIRONMENTAL FACS			1	1FE	2,082,940	103.314	2,066,280	2,000,000	2,049,829	0	(7,899)	0	0	5.000	4.480	JD	4,444	100,000	06/09/2006	06/15/2027
650013 T3 9	NEW YORK ST THRUWAY ATHY SER B				1FE	34,749,600	115.069	34,520,700	30,000,000	33,327,260	0	(291,279)	0	0	5.500	4.050	AO	412,500	1,650,000	08/18/2005	04/01/2020
650009 QP 1	NEW YORK ST TWY AUTH			1	1FE	10,526,200	101.322	10,132,200	10,000,000	10,279,246	0	(55,107)	0	0	5.000	4.310	JJ	250,000	500,000	02/16/2006	01/01/2032
650033 3K 7	NEW YORK ST URBAN DEV CORP REV				1FE	2,119,340	111.611	2,232,220	2,000,000	2,072,601	0	(5,979)	0	0	5.700	5.200	AO	28,500	114,000	05/01/2001	04/01/2020
794665 AS 8	NY SALES TAX ASSET REC CORP			1	1FE	7,941,640	100.676	7,676,545	7,625,000	7,779,988	0	(36,850)	0	0	5.000	4.411	AO	80,486	381,250	05/03/2006	10/15/2029
794665 AU 3	NY SALES TAX ASSET REC CORP			1	1FE	21,015,800	100.095	20,019,000	20,000,000	20,491,101	0	(117,014)	0	0	5.000	4.290	AO	211,111	1,000,000	02/16/2006	10/15/2032
649905 UV 6	NY ST DORM AUTH NEW YORK UNIV			1	1FE	3,627,658	105.532	3,466,726	3,285,000	3,595,698	0	(30,247)	0	0	5.250	3.930	JJ	86,231	96,292	12/03/2009	07/01/2028
649905 UZ 7	NY ST DORM AUTH NEW YORK UNIV			1	1FE	6,595,354	102.896	6,513,317	6,330,000	6,571,444	0	(22,635)	0	0	5.250	4.700	JJ	166,163	185,548	11/06/2009	07/01/2034
649905 VE 3	NY ST DORM AUTH NEW YORK UNIV			1	1FE	1,052,122	104.883	1,006,877	960,000	1,043,568	0	(8,096)	0	0	5.250	4.030	JJ	25,200	28,140	12/03/2009	07/01/2029
649905 WC 6	NY ST DORM AUTH NEW YORK UNIV			1	1FE	1,398,279	96.756	1,311,044	1,355,000	1,394,671	0	(3,607)	0	0	5.000	4.579	JJ	33,875	37,827	01/11/2010	07/01/2039
73358W CQ 5	PORT AUTH N Y & N J			1	1FE	4,992,750	100.073	5,003,650	5,000,000	4,992,757	0	7	0	0	5.000	5.019	JJ	115,278	0	12/10/2010	07/15/2035
896029 F7 5	TRIBORO BRDG & TUNL AUTH				1FE	5,266,525	107.802	5,929,110	5,500,000	5,431,965	0	20,447	0	0	4.750	5.200	JJ	130,625	261,250	11/16/2000	01/01/2014
161045 KS 7	CHARLOTTE N C			1	1FE	5,891,303	102.737	5,758,409	5,605,000	5,868,113	0	(21,896)	0	0	5.000	4.390	JJ	140,125	157,251	11/19/2009	07/01/2033
161036 GM 4	CHARLOTTE N C ARPT			1	1FE	345,408	101.401	334,623	330,000	344,370	0	(1,037)	0	0	5.500	4.921	JJ	9,075	7,109	01/13/2010	07/01/2034
161037 YR 1	CHARLOTTE N C CTFS PARTN			1	1FE	2,514,337	99.042	2,372,056	2,395,000	2,501,537	0	(10,276)	0	0	5.000	4.361	JD	9,979	140,041	09/17/2009	06/01/2034
161037 YZ 3	CHARLOTTE N C CTFS PARTN			1	1FE	5,131,579	98.503	4,762,620	4,835,000	5,099,569	0	(25,694)	0	0	5.000	4.219	JD	20,146	282,713	09/25/2009	06/01/2039
65821D DA 6	NC MED CARE HLTH FAC-DUKE UNIV HEA			1	1FE	1,980,786	96.469	1,919,733	1,990,000	1,980,947	0	141	0	0	5.000	5.061	JD	8,292	105,304	10/22/2009	06/01/2039
65818P HA 0	NORTH CAROLINA CAP FACS FIN AGY			1	1FE	1,722,386	100.261	1,684,385	1,680,000	1,716,588	0	(3,695)	0	0	5.000	4.670	JJ	42,000	91,700	05/13/2009	01/01/2038

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying 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 Maturity
65819G FT 0	NORTH CAROLINA CAP FACS FIN AGY			1	1FE	8,330,874	100.260	7,965,657	7,945,000	8,298,310	0	(30,589)	0	0	5.000	4.353	AO	99,313	358,750	10/29/2010	10/01/2038
657902 5V 0	NORTH CAROLINA MED CARE-NOVANT			1	1FE	3,187,320	93.399	2,801,970	3,000,000	3,119,779	0	(17,764)	0	0	5.000	4.221	MN	25,000	150,000	12/06/2006	11/01/2034
914713 YH 9	UNIVERSITY NC UNIV REVS REF-GEN			1	1FE	15,543,467	100.600	14,763,050	14,675,000	15,138,473	0	(83,034)	0	0	5.000	4.282	JD	69,095	730,815	08/17/2005	12/01/2034
914713 YH 9	UNIVERSITY NC UNIV REVS REF-GEN	SD		1	1FE	344,234	100.600	326,950	325,000	335,264	0	(1,839)	0	0	5.000	4.282	JD	1,530	16,185	08/17/2005	12/01/2034
186432 XR 6	CLEVELAND OHIO WTRWKS REV			1	1FE	322,310	104.444	334,221	320,000	320,306	0	(292)	0	0	5.000	4.900	JJ	8,000	16,000	11/01/2002	01/01/2023
186432 XR 6	CLEVELAND OHIO WTRWKS REV	SD		1	1FE	1,838,177	104.444	1,906,103	1,825,000	1,826,746	0	(1,664)	0	0	5.000	4.900	JJ	45,625	91,250	11/01/2002	01/01/2023
232393 CS 5	CUYAHOGA OHIO			1	1FE	1,132,616	102.414	1,182,882	1,155,000	1,134,084	0	856	0	0	5.000	5.246	FA	24,063	57,750	03/06/2009	08/01/2026
677561 FV 9	OHIO ST HOSP FAC REV ACTING BY AND			1	1FE	3,168,911	100.255	3,168,058	3,160,000	3,167,886	0	(768)	0	0	5.500	5.462	JJ	86,900	147,730	08/20/2009	01/01/2039
677561 GT 3	OHIO ST HOSP FAC REV ACTING BY AND			1	1FE	7,758,811	100.964	7,854,999	7,780,000	7,758,888	0	57	0	0	5.500	5.538	JJ	213,950	363,715	08/13/2009	01/01/2034
68607V UT 0	OREGON ST DEPT ADMIN SVCS LOTTERY			1	1FE	371,820	102.987	386,201	375,000	372,003	0	107	0	0	5.000	5.109	AO	4,688	18,750	03/25/2009	04/01/2028
68607V UU 7	OREGON ST DEPT ADMIN SVCS LOTTERY			1	1FE	369,176	102.366	383,873	375,000	369,484	0	179	0	0	5.000	5.201	AO	4,688	18,750	03/25/2009	04/01/2029
68607D MQ 5	OREGON ST DEPT TRANSN HWY USERTAX			1	1FE	1,072,400	101.695	1,016,950	1,000,000	1,071,264	0	(1,136)	0	0	4.625	3.630	MN	5,910	23,125	11/02/2010	11/15/2025
01728A U6 1	ALLEGHENY CNTY PA HOSP DEV AUTH			1	1FE	1,723,365	100.301	1,755,268	1,750,000	1,724,560	0	769	0	0	5.375	5.570	FA	35,535	112,875	05/21/2009	08/15/2029
01728A U9 5	ALLEGHENY CNTY PA HOSP DEV AUTH			1	1FE	2,457,925	99.470	2,486,750	2,500,000	2,459,188	0	813	0	0	5.500	5.717	FA	51,944	165,000	05/21/2009	08/15/2034
20281P DV 1	COMMONWEALTH FING AUTH PA REV			1	1FE	1,895,310	97.179	1,749,222	1,800,000	1,891,001	0	(4,309)	0	0	5.000	4.339	JD	7,500	55,000	06/08/2010	06/01/2032
708796 WN 3	PA HSG FIN AGY - SINGLE FAMILY			1	1FE	1,045,000	90.347	944,126	1,045,000	1,045,000	0	0	0	0	4.500	4.500	AO	10,058	0	09/30/2010	10/01/2030
708796 WP 8	PA HSG FIN AGY - SINGLE FAMILY			1	1FE	2,756,365	90.105	2,617,550	2,905,000	2,756,383	0	18	0	0	4.750	5.513	AO	29,514	0	12/22/2010	10/01/2039
709222 CT 8	PENNSYLVANIA ST TPK COMM SER A				1FE	7,149,555	107.160	6,751,080	6,300,000	6,985,069	0	(33,493)	0	0	5.250	4.240	JJ	152,513	330,750	08/03/2005	07/15/2025
709223 NL 1	PENNSYLVANIA ST TPK COMMN TPK			1	1FE	4,989,850	102.339	5,116,950	5,000,000	4,993,096	0	411	0	0	5.125	5.218	JD	21,354	256,250	03/16/2001	12/01/2022
870000 FW 1	SWARTHMORE BORO AUTH PA			1	1FE	11,465,610	101.228	11,135,080	11,000,000	11,323,663	0	(48,898)	0	0	5.000	4.410	MS	161,944	550,000	12/07/2007	09/15/2030
91335V HN 9	UNIV PITTSBURGH OF THE COMWLTH SYS			1	1FE	588,525	102.905	607,140	590,000	588,618	0	54	0	0	5.000	5.034	MS	8,686	29,500	03/11/2009	09/15/2028
961017 JX 9	WESTMORELAND CNTY PA MUN AUTH				2FE	5,612,389	61.572	6,699,034	10,880,000	6,458,753	0	340,726	0	0	0.000	5.494	MAT	0	0	05/28/2008	08/15/2020
74529J KK 0	PUERTO RICO SALES TAX FING			1	1FE	2,377,917	94.231	2,341,640	2,485,000	2,378,481	0	565	0	0	5.375	5.980	FA	55,654	36,210	12/16/2010	08/01/2039
762197 BP 5	RHODE ISLAND HEALTH & EDL BLDG COR			1	1FE	15,733,517	100.218	15,378,452	15,345,000	15,623,291	0	(34,075)	0	0	5.000	4.681	MS	255,750	758,625	05/20/2010	09/01/2037
762197 DT 5	RHODE ISLAND HEALTH & EDL BLDG COR			1	1FE	1,116,572	100.202	1,047,111	1,045,000	1,109,069	0	(6,031)	0	0	5.000	4.151	MS	17,417	47,896	09/23/2009	09/01/2039
762243 HD 8	RHODE ISLAND HLTH & ED RISD XLCA			1	1FE	10,747,211	101.331	10,649,888	10,510,000	10,609,043	0	(24,254)	0	0	5.500	5.211	FA	218,374	578,050	05/13/2004	08/15/2028
529050 DD 5	LEXINGTON CNTY S C HEALTH SVCS DIS			1	1FE	13,628,596	90.123	12,247,716	13,590,000	13,618,347	0	(3,409)	0	0	5.000	4.964	MN	113,250	679,500	10/29/2007	11/01/2032
837147 7C 5	SOUTH CAROLINA ST PUB SVC AUTH			1	1FE	5,419,204	100.647	5,122,932	5,090,000	5,402,630	0	(16,035)	0	0	5.000	4.174	JJ	127,250	68,506	08/18/2010	01/01/2040
837147 N3 7	SOUTH CAROLINA ST PUB SVC AUTH			1	1FE	9,955,191	101.720	9,688,830	9,525,000	9,766,264	0	(42,258)	0	0	5.000	4.430	JJ	238,125	476,250	07/20/2006	01/01/2030
837147 W5 2	SOUTH CAROLINA ST PUB SVC AUTH			1	1FE	12,925,625	100.874	12,609,250	12,500,000	12,792,075	0	(41,464)	0	0	5.000	4.763	JJ	312,500	625,000	07/20/2007	01/01/2032
478271 JH 3	JOHNSON CITY TN - MOUNTAIN STATES			1	2FE	1,204,775	100.350	1,154,025	1,150,000	1,202,070	0	(2,705)	0	0	6.500	5.873	JJ	37,375	12,874	04/01/2010	07/01/2038
78324P AB 5	RUTHERFORD CNTY TN HLTH & ED-ASCEN			1	1FE	6,933,424	97.125	6,526,800	6,720,000	6,927,378	0	(6,047)	0	0	5.000	4.574	MN	42,933	180,292	09/20/2010	11/15/2040
880557 6J 7	TN ST SBA			1	1FE	4,539,827	108.022	4,261,468	3,945,000	4,518,574	0	(21,253)	0	0	4.250	2.100	MN	49,367	0	09/02/2010	05/01/2019
235036 FU 9	DALLAS FORT WORTH TEX INTL ARPT RE	SD		1	1FE	10,120,200	101.405	10,140,500	10,000,000	10,038,998	0	(12,495)	0	0	5.250	5.100	MN	87,500	525,000	04/30/2003	11/01/2024
235036 JV 3	DALLAS FORT WORTH TX ARPT AMT FSA			1	1FE	3,911,930	102.294	3,922,975	3,835,000	3,868,494	0	(7,724)	0	0	5.375	5.117	MN	34,355	206,131	07/16/2004	11/01/2024
235241 FB 7	DALLAS TX AREA RAPID TRAN			1	1FE	10,690,700	99.102	9,910,200	10,000,000	10,452,155	0	(66,196)	0	0	5.000	4.132	JD	41,667	500,000	02/20/2007	12/01/2032
414005 EL 8	HARRIS CNTY TEX			1	1FE	4,285,755	99.592	4,108,170	4,125,000	4,272,138	0	(13,585)	0	0	5.000	4.496	FA	77,917	128,906	01/21/2010	08/15/2033
414005 EM 6	HARRIS CNTY TEX			1	1FE	484,772	96.843	455,162	470,000	483,578	0	(1,194)	0	0	5.000	4.589	FA	8,878	14,688	01/14/2010	08/15/2040
414009 CE 8	HARRIS CNTY TEX CULTURAL ED FACS F			1	1FE	9,037,730	100.130	9,111,830	9,100,000	9,040,482	0	1,813	0	0	5.250	5.339	AO	119,438	477,750	06/04/2009	10/01/2029
414009 DY 3	HARRIS CNTY TEX CULTURAL ED FACS F				1FE	473,563	97.850	459,895	470,000	473,457	0	(106)	0	0	5.000	4.940	AO	5,875	16,711	01/08/2010	10/01/2029
414005 BK 3	HARRIS COUNTY TEX TOLL ROAD			1	1FE	2,849,368	101.041	2,808,940	2,780,000	2,841,165	0	(5,570)	0	0	5.000	4.688	FA	52,511	139,000	01/20/2010	08/15/2030
414005 BM 9	HARRIS COUNTY TEX TOLL ROAD			1	1FE	1,125,029	100.133	1,111,476	1,110,000	1,123,103	0	(1,200)	0	0	5.000	4.832	FA	20,967	55,500	04/22/2009	08/15/2032

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	Foreign	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	Maturity
442348 ZS 0	HOUSTON TEX ARPT SYS REV			1	1FE	12,764,342	100.245	12,956,666	12,925,000	12,888,791	0	13,296	0	0	4.800	5.046	JJ	310,200	620,400	10/29/1998	07/01/2013
442435 BE 2	HOUSTON TX COMB UTIL SYS REV MBIA			1	1FE	35,079,100	104.017	36,405,950	35,000,000	35,031,493	0	(8,338)	0	0	5.250	5.221	MN	234,792	1,837,500	05/20/2004	05/15/2026
658546 TY 2	NORTH CENT TEX HEALTH FAC DEV			1	1FE	3,978,200	100.282	4,011,280	4,000,000	3,993,836	0	1,633	0	0	5.150	5.373	MN	26,322	206,000	03/20/1998	05/15/2014
658546 YD 2	NORTH CENT TEX HEALTH FAC DEV			1	1FE	5,233,774	100.142	6,003,513	5,995,000	5,475,309	0	45,802	0	0	5.000	9.830	MN	38,301	299,750	11/04/2004	05/15/2019
662826 EY 8	NORTH TEX HIGHER ED STUDENT LOAN			3	1FE	10,000,000	99.872	9,987,200	10,000,000	10,000,000	0	0	0	0	1.408	5.071	MON	25,422	0	10/22/2010	04/01/2037
779244 CH 3	ROUND ROCK TX UTIL			1	1FE	481,111	98.946	465,046	470,000	480,182	0	(929)	0	0	5.000	4.688	FA	9,792	16,711	01/04/2010	08/01/2039
779244 CL 4	ROUND ROCK TX UTIL			1	1FE	2,381,343	99.576	2,340,036	2,350,000	2,378,595	0	(2,626)	0	0	5.000	4.823	FA	48,958	83,556	01/04/2010	08/01/2035
796261 BJ 3	SAN ANTONIO TEX HOTEL OCCUPANC				1FE	1,463,163	98.201	2,322,454	2,365,000	2,148,729	0	123,349	0	0	0.000	6.000	MAT	0	0	07/01/2004	08/15/2012
796261 BK 0	SAN ANTONIO TEX HOTEL OCCUPANC				1FE	1,367,272	96.423	2,270,762	2,355,000	2,014,251	0	116,551	0	0	0.000	6.050	MAT	0	0	07/01/2004	08/15/2013
796261 BS 3	SAN ANTONIO TEX HOTEL OCCUPANC				1FE	4,528,543	95.281	7,431,918	7,800,000	6,671,403	0	386,028	0	0	0.000	6.050	MAT	0	0	07/01/2004	08/15/2013
87638Q ER 6	TARRANT CNTY TEX CULT ED FACS -SCO			1	1FE	1,646,592	99.138	1,586,208	1,600,000	1,644,754	0	(1,838)	0	0	5.625	5.249	FA	46,750	0	06/09/2010	08/15/2035
87638T EB 5	TARRANT CNTY TEX CULTURAL ED FACS			1	1FE	2,469,775	97.140	2,428,500	2,500,000	2,469,879	0	104	0	0	5.000	5.170	MN	15,972	0	11/17/2010	11/15/2029
882135 K6 2	TEXAS A & M UNIV			1	1FE	3,594,040	105.154	3,638,328	3,460,000	3,574,483	0	(11,028)	0	0	5.000	4.522	MN	22,106	173,000	02/13/2009	05/15/2027
882135 K7 0	TEXAS A & M UNIV			1	1FE	2,970,230	104.724	3,016,051	2,880,000	2,957,118	0	(7,396)	0	0	5.000	4.612	MN	18,400	144,000	02/13/2009	05/15/2028
882135 V3 7	TEXAS A & M UNIV			1	1FE	5,171,538	100.420	4,930,622	4,910,000	5,147,057	0	(21,492)	0	0	5.000	4.338	MN	31,369	248,910	10/15/2009	05/15/2034
882762 AT 4	TEXAS ST TK AUTH CENT TEX TPKSYS R				2FE	3,983,488	29.279	3,747,712	12,800,000	5,205,719	0	245,524	0	0	0.000	4.890	MAT	0	0	06/14/2005	08/15/2029
88278P LU 6	TEXAS ST UNIV SYS			1	1FE	2,197,491	103.805	2,148,764	2,070,000	2,183,855	0	(11,407)	0	0	5.000	4.198	MS	30,475	125,063	10/14/2009	03/15/2028
914729 LU 0	UNIVERSITY NORTH TEX			1	1FE	2,297,804	98.703	2,186,271	2,215,000	2,290,271	0	(7,353)	0	0	5.000	4.506	AO	23,381	90,138	12/08/2009	04/15/2032
914729 LV 8	UNIVERSITY NORTH TEX			1	1FE	2,493,266	95.921	2,311,696	2,410,000	2,485,711	0	(7,374)	0	0	5.000	4.542	AO	25,439	98,074	12/07/2009	04/15/2035
914729 LW 6	UNIVERSITY NORTH TEX			1	1FE	2,420,800	94.844	2,219,350	2,340,000	2,414,600	0	(6,200)	0	0	5.000	4.534	AO	24,700	95,225	02/04/2010	04/15/2040
915115 2V 0	UNIVERSITY TEX PERM UNIV FD			1	1FE	3,641,472	100.638	3,507,234	3,485,000	3,630,361	0	(3,106)	0	0	5.000	4.711	JJ	87,125	174,250	02/21/2006	07/01/2035
769369 AK 5	RIVERTON UT HOSP-IHC HEALTH			1	1FE	9,325,781	96.223	8,987,228	9,340,000	9,326,018	0	67	0	0	5.000	5.018	FA	176,422	324,333	09/29/2010	08/15/2036
769369 AL 3	RIVERTON UT HOSP-IHC HEALTH			1	1FE	2,555,850	95.185	2,379,625	2,500,000	2,553,820	0	(2,030)	0	0	5.000	4.693	FA	47,222	62,500	08/03/2010	08/15/2041
917546 HL 0	UTAH ST BRD REGENTS STUDENT LN			1	1FE	2,688,736	104.575	2,682,349	2,565,000	2,688,707	0	(28)	0	0	5.000	4.391	MN	356	0	12/22/2010	11/01/2023
917546 HM 8	UTAH ST BRD REGENTS STUDENT LN			1	1FE	2,664,859	103.446	2,658,562	2,570,000	2,664,837	0	(21)	0	0	5.000	4.532	MN	357	0	12/22/2010	11/01/2024
917546 HN 6	UTAH ST BRD REGENTS STUDENT LN			1	1FE	3,262,303	100.610	3,254,734	3,235,000	3,262,297	0	(6)	0	0	5.000	4.892	MN	449	0	12/22/2010	11/01/2027
917546 HP 1	UTAH ST BRD REGENTS STUDENT LN			1	1FE	2,830,256	101.388	2,823,656	2,785,000	2,830,246	0	(10)	0	0	5.000	4.792	MN	387	0	12/22/2010	11/01/2026
915200 PY 9	UNIVERSITY OF VT & ST AGRIC COLL			1	1FE	22,131,323	96.551	20,217,779	20,940,000	21,575,386	0	(118,254)	0	0	5.000	4.287	AO	261,750	1,047,000	02/23/2006	10/01/2035
915200 RH 4	UNIVERSITY VT & ST AGRIC COLLEGE			1	1FE	6,808,297	98.172	6,464,626	6,585,000	6,743,700	0	(19,657)	0	0	5.000	4.582	AO	82,313	329,250	06/21/2007	10/01/2032
924166 DG 3	VERMONT ELD & HEALTH - MIDDLEBURY			1	1FE	1,569,617	99.102	1,486,530	1,500,000	1,564,010	0	(5,607)	0	0	5.000	4.413	MN	12,500	59,792	01/07/2010	11/01/2038
166400 BP 5	CHESTERFIELD CNTY VA PCR VA E&P			1	1FE	12,524,500	102.269	12,732,491	12,450,000	12,479,949	0	(6,640)	0	0	5.875	5.980	JD	60,953	731,438	10/31/2002	06/01/2017
166400 BS 9	CHESTERFIELD CNTY VA PCR VA E&P			1	1FE	4,000,000	102.302	4,092,080	4,000,000	4,000,000	0	0	0	0	5.875	6.076	JD	19,583	235,000	10/30/2002	06/01/2017
303823 HG 6	FAIRFAX CNTY VA INDL DEV AUTH			1	1FE	783,680	103.238	825,904	800,000	784,178	0	297	0	0	5.500	5.769	MN	5,622	44,000	04/09/2009	05/15/2035
928105 AV 7	VA SMALL BUSINESS-SENTARA HEALTH			1	1FE	5,494,789	98.168	5,418,874	5,520,000	5,494,318	0	(471)	0	0	5.000	5.063	MN	46,000	77,729	12/09/2010	11/01/2040
927781 SQ 8	VIRGINIA COLLEGE BLDG AUTH VAEDL F			1	1FE	4,999,173	106.048	5,000,163	4,715,000	4,998,045	0	(1,128)	0	0	5.000	4.167	MS	78,583	0	12/13/2010	09/01/2025
928172 UH 6	VIRGINIA ST PUB BLDG AUTH			1	1FE	1,312,637	104.679	1,282,318	1,225,000	1,301,300	0	(7,272)	0	0	5.000	4.129	FA	25,521	71,118	05/20/2009	08/01/2028
928172 UJ 2	VIRGINIA ST PUB BLDG AUTH			1	1FE	1,278,672	104.026	1,248,312	1,200,000	1,268,527	0	(6,508)	0	0	5.000	4.199	FA	25,000	69,667	05/20/2009	08/01/2029
92817S MT 2	VIRGINIA ST PUB SCH AUTH			1	1FE	7,966,533	112.680	7,774,920	6,900,000	7,903,491	0	(63,042)	0	0	5.000	3.060	FA	143,750	172,500	05/12/2010	08/01/2020
92817S MU 9	VIRGINIA ST PUB SCH AUTH			1	1FE	7,906,917	111.337	7,682,253	6,900,000	7,847,664	0	(59,253)	0	0	5.000	3.160	FA	143,750	172,500	05/12/2010	08/01/2021
92817S NE 4	VIRGINIA ST PUB SCH AUTH				1FE	663,583	114.842	654,599	570,000	657,227	0	(6,356)	0	0	5.000	2.750	FA	11,875	14,250	05/13/2010	08/01/2018
92817S UC 0	VIRGINIA ST PUB SCH AUTH				1FE	738,732	108.064	702,416	650,000	736,629	0	(2,102)	0	0	4.000	2.091	FA	5,200	0	10/01/2010	08/01/2018
92817S UD 8	VIRGINIA ST PUB SCH AUTH				1FE	896,903	107.273	847,457	790,000	894,702	0	(2,201)	0	0	4.000	2.291	FA	6,320	0	10/01/2010	08/01/2019

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	Foreign	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	Maturity
495289 VK 3	KING CNTY WASH SEWER			1	1FE	11,815,440	100.258	12,030,960	12,000,000	11,818,532	0	2,255	0	0	5.250	5.462	JJ	315,000	558,250	07/28/2009	01/01/2042
735389 FG 8	PORT OF SEATTLE WA INTERMED LIEN			1	1FE	6,234,863	101.454	5,970,568	5,885,000	6,054,028	0	(36,366)	0	0	5.000	4.241	MS	98,083	294,250	06/23/2005	03/01/2027
735389 FH 6	PORT OF SEATTLE WA INTERMED LIEN			1	1FE	4,432,308	101.077	4,235,126	4,190,000	4,307,121	0	(25,186)	0	0	5.000	4.261	MS	69,833	209,500	07/05/2005	03/01/2028
93978H AA 3	WASHINGTON ST HLTH CARE FACS AUTH			1	1FE	11,071,935	94.668	10,129,476	10,700,000	11,062,690	0	(9,245)	0	0	5.000	4.565	AO	176,847	0	10/12/2010	10/01/2040
93978E 7V 8	WASHINGTON ST HLTH-PROVIDENCE HEAL			1	1FE	7,822,560	98.677	7,632,666	7,735,000	7,819,038	0	(3,522)	0	0	5.250	5.102	AO	101,522	101,522	06/23/2010	10/01/2039
939827 KR 1	WASHINGTON ST PUB PWR SUPPLY S				1FE	5,560,425	124.630	5,608,350	4,500,000	5,000,439	0	(77,776)	0	0	7.125	4.800	JJ	160,313	320,625	06/06/2002	07/01/2016
25477G AV 7	DISTRICT COLUMBIA INCOME TAX REV			1	1FE	22,696,830	102.933	22,573,207	21,930,000	22,628,367	0	(49,665)	0	0	5.250	4.810	JD	95,944	1,098,825	10/05/2010	12/01/2034
25477G ED 3	DISTRICT COLUMBIA INCOME TAX REV			1	1FE	6,409,200	103.485	6,209,100	6,000,000	6,406,723	0	(2,477)	0	0	5.000	4.124	JD	25,000	0	12/01/2010	12/01/2028
25477G EE 1	DISTRICT COLUMBIA INCOME TAX REV			1	1FE	4,674,086	102.791	4,486,827	4,365,000	4,655,046	0	(19,039)	0	0	5.000	4.139	JD	18,188	149,138	03/11/2010	12/01/2029
254845 CA 6	DISTRICT COLUMBIA WTR & SWR AU			1	1FE	5,009,450	103.463	5,173,150	5,000,000	5,003,056	0	(1,011)	0	0	5.125	5.102	AO	64,063	256,250	07/30/2003	10/01/2024
592646 J6 1	METROPOLITAN WASHINGTON D C ARPTS			1	1FE	1,208,000	99.872	1,248,400	1,250,000	1,210,103	0	1,224	0	0	5.000	5.424	AO	15,625	62,500	03/25/2009	10/01/2029
592646 T5 2	METROPOLITAN WASHINGTON D C ARPTS			1	1FE	154,208	95.448	143,172	150,000	154,068	0	(139)	0	0	5.000	4.652	AO	1,875	1,313	07/21/2010	10/01/2039
592646 T7 8	METROPOLITAN WASHINGTON D C ARPTS			1	1FE	209,244	99.372	198,744	200,000	208,935	0	(309)	0	0	5.000	4.431	AO	2,500	1,750	07/21/2010	10/01/2030
592646 T8 6	METROPOLITAN WASHINGTON D C ARPTS			1	1FE	154,698	96.016	144,024	150,000	154,542	0	(156)	0	0	5.000	4.612	AO	1,875	1,313	07/21/2010	10/01/2035
95639P AW 3	WEST VIRGINIA ECON DEV AUTH				1FE	1,620,486	97.247	1,531,640	1,575,000	1,620,126	0	(360)	0	0	5.000	4.800	JD	3,500	25,813	08/05/2010	06/15/2035
95639P AX 1	WEST VIRGINIA ECON DEV AUTH				1FE	1,907,802	96.707	1,798,750	1,860,000	1,907,531	0	(271)	0	0	5.000	4.837	JD	4,133	30,483	08/05/2010	06/15/2040
95639R DP 1	WEST VIRGINIA ST LOTTERY BONDS			1	1FE	1,979,605	103.177	1,950,045	1,890,000	1,971,524	0	(7,669)	0	0	5.250	4.630	JJ	49,613	55,952	12/08/2009	07/01/2028
558459 RQ 8	MADISON WI-WI ALUMNI RESEARCH FD				1FE	3,898,852	99.717	3,649,642	3,660,000	3,893,283	0	(5,365)	0	0	5.000	4.558	AO	45,750	144,367	12/11/2009	10/01/2034
97710B MT 6	WI ST HLTH-FROEDTERT & CMNTY HLTH			1	1FE	7,465,000	94.732	7,071,744	7,465,000	7,465,000	0	0	0	0	5.000	5.000	AO	93,313	351,477	10/09/2009	04/01/2034
97710V T5 7	WISCONSIN HEALTH & ED ASCENSION			1	1FE	1,042,470	96.356	963,560	1,000,000	1,041,216	0	(1,254)	0	0	5.000	4.200	MN	6,389	25,000	10/13/2010	11/15/2031
977100 BZ 8	WISCONSIN ST GEN REV			1	1FE	1,228,560	105.535	1,303,357	1,235,000	1,228,792	0	134	0	0	5.750	5.818	MN	11,835	71,013	03/27/2009	05/01/2033
977100 CA 2	WISCONSIN ST GEN REV			1	1FE	17,034,261	106.872	17,201,048	16,095,000	16,926,622	0	(83,093)	0	0	6.000	5.252	MN	160,950	965,684	09/08/2009	05/01/2036
97710B ST 0	WISCONSIN ST HEALTH & EDL FACS AUT			1	1FE	4,950,000	98.754	4,937,700	5,000,000	4,950,016	0	16	0	0	5.000	5.141	MN	31,944	0	12/21/2010	11/15/2030
134340 AA 6	CAMPBELL CNTY WY-BASIN ELEC PWR CO			1	1FE	1,195,422	103.192	1,140,263	1,105,000	1,190,603	0	(4,814)	0	0	5.750	4.640	JJ	29,292	31,769	05/21/2010	07/15/2039
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,671,634,953	XXX	1,621,968,927	1,649,405,000	1,651,718,377	(12,263,715)	(3,000,515)	0	0	XXX	XXX	XXX	22,346,893	64,591,169	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 - Single Class Mortgage-Backed/Asset-Backed Securities																					
31287L U8 3	FGOLD 30YR				1	292,841	113.954	316,213	277,493	302,970	0	519	0	0	7.000	3.759	MON	1,619	18,973	09/24/2003	12/01/2031
31287Y NW 0	FGOLD 30YR				1	244,047	114.009	263,652	231,255	251,141	0	291	0	0	7.000	3.920	MON	1,349	15,903	09/24/2003	09/01/2032
3128KS 2K 7	FGOLD 30YR				1	1,488,107	108.430	1,503,610	1,386,705	1,485,584	0	(2,523)	0	0	6.000	1.784	MON	6,934	59,396	02/17/2010	06/01/2037
3128L8 SG 1	FGOLD 30YR				1	1,214,581	104.952	1,238,909	1,180,458	1,201,898	0	(3,618)	0	0	5.000	3.814	MON	4,919	57,622	02/10/2009	04/01/2038
31292G NN 2	FGOLD 30YR				1	117,464	118.354	136,464	115,302	117,840	0	336	0	0	8.500	7.710	MON	817	9,693	04/24/1995	04/01/2025
31292G Y4 2	FGOLD 30YR				1	83,050	112.442	93,767	83,392	83,054	0	(3)	0	0	6.500	6.661	MON	452	5,311	06/22/2000	03/01/2029
31292H EW 0	FGOLD 30YR				1	404,096	113.890	436,103	382,916	402,961	0	(139)	0	0	7.000	5.133	MON	2,234	26,596	09/24/2003	09/01/2030
31292H L3 6	FGOLD 30YR				1	375,497	113.954	405,465	355,816	383,260	0	477	0	0	7.000	4.237	MON	2,076	24,271	09/24/2003	10/01/2031
31292H VV 3	FGOLD 30YR				1	7,165,704	105.567	7,421,945	7,030,585	7,146,103	0	(17,100)	0	0	5.000	4.268	MON	29,294	341,241	02/26/2009	04/01/2033
31293J L2 3	FGOLD 30YR				1	54,785	107.405	62,073	57,793	55,375	0	261	0	0	5.500	7.368	MON	265	2,906	06/22/2000	01/01/2029
31293L AT 1	FGOLD 30YR				1	13,086	113.818	14,948	13,133	13,067	0	(5)	0	0	7.000	7.191	MON	77	868	06/22/2000	03/01/2029
31294C N2 5	FGOLD 30YR				1	53,573	114.642	61,702	53,821	53,487	0	(40)	0	0	7.500	7.731	MON	336	4,027	12/16/1999	01/01/2030
31294C S5 3	FGOLD 30YR				1	40,675	114.716	46,877	40,864	40,647	0	(29)	0	0	7.500	7.698	MON	255	3,016	12/16/1999	01/01/2030
31294G UK 8	FGOLD 30YR				1	56,872	113.890	68,638	60,267	55,114	0	(519)	0	0	7.000	10.493	MON	352	3,959	05/11/2000	06/01/2030
31294G UQ 5	FGOLD 30YR				1	53,666	113.890	64,768	56,869	52,263	0	(455)	0	0	7.000	10.293	MON	332	3,971	05/11/2000	06/01/2030
31296Q K8 2	FGOLD 30YR				1	888,706	105.567	960,692	910,035	900,163	0	2,542	0	0	5.000	5.496	MON	3,792	44,795	12/01/2003	11/01/2033

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
31296Q MB 3	FGOLD 30YR				1	2,680,978	105.567	2,863,549	2,712,554	2,697,663	0	4,218	0	0	5.000	5.249	MON	11,302	134,641	11/25/2003	11/01/2033
31296Q SE 1	FGOLD 30YR				1	3,397,225	105.567	3,628,571	3,437,236	3,419,497	0	4,346	0	0	5.000	5.234	MON	14,322	168,748	11/25/2003	11/01/2033
31298P 3T 5	FGOLD 30YR				1	271,437	113.954	293,100	257,210	276,121	0	185	0	0	7.000	4.350	MON	1,500	16,229	09/24/2003	06/01/2031
31283H Y5 8	FGOLD 30YR GIANT				1	1,297,985	112.442	1,385,851	1,232,508	1,277,083	0	(1,079)	0	0	6.500	5.091	MON	6,676	79,016	11/10/2004	12/01/2033
3128M4 5H 2	FGOLD 30YR GIANT				1	796,510	108.430	805,511	742,883	793,637	0	(2,873)	0	0	6.000	1.950	MON	3,714	31,937	02/17/2010	08/01/2037
3128M5 6F 2	FGOLD 30YR GIANT				1	488,765	108.680	495,717	456,123	483,374	0	(5,390)	0	0	6.000	2.484	MON	2,281	19,976	02/17/2010	04/01/2038
3128M5 CH 1	FGOLD 30YR GIANT				1	7,904,168	105.379	8,172,275	7,755,124	7,880,482	0	(16,294)	0	0	5.000	4.286	MON	32,313	377,360	02/26/2009	04/01/2035
3128M6 N9 5	FGOLD 30YR GIANT				1	755,679	108.680	765,757	704,595	749,013	0	(6,665)	0	0	6.000	2.259	MON	3,523	30,631	02/17/2010	08/01/2038
31371J 3G 7	FNMA 15YR				1	110,378	109.109	114,222	104,686	109,002	0	(155)	0	0	6.500	4.264	MON	567	6,576	09/24/2003	05/01/2016
31371K P4 7	FNMA 15YR				1	130,677	109.480	135,687	123,938	129,410	0	(104)	0	0	6.500	4.338	MON	671	7,847	09/24/2003	06/01/2017
31376J 2Q 1	FNMA 15YR				1	89,939	109.422	93,338	85,301	90,405	0	23	0	0	6.500	3.691	MON	462	5,376	09/24/2003	10/01/2017
31380S LA 9	FNMA 15YR				1	53,564	108.984	55,366	50,802	52,541	0	(345)	0	0	6.500	3.587	MON	275	3,142	09/24/2003	10/01/2013
31385X AU 1	FNMA 15YR				1	109,611	109.109	113,429	103,959	109,061	0	62	0	0	6.500	4.231	MON	563	6,570	09/24/2003	11/01/2017
31387R B5 6	FNMA 15YR				1	252,974	109.109	261,784	239,928	250,941	0	(351)	0	0	6.500	4.093	MON	1,300	15,252	09/24/2003	08/01/2016
31387V 3X 5	FNMA 15YR				1	65,104	108.668	69,318	63,789	64,929	0	38	0	0	7.000	6.070	MON	372	4,249	07/09/2001	07/01/2016
31387V W5 4	FNMA 15YR				1	117,044	108.668	124,619	114,679	117,256	0	72	0	0	7.000	5.835	MON	669	7,861	07/09/2001	07/01/2016
31387V YL 7	FNMA 15YR				1	34,385	108.668	36,610	33,690	34,485	0	30	0	0	7.000	5.778	MON	197	2,250	07/09/2001	07/01/2016
31388E JD 9	FNMA 15YR				1	343,676	109.109	355,645	325,952	337,527	0	(401)	0	0	6.500	4.640	MON	1,766	20,653	09/24/2003	09/01/2016
31388Y WV 0	FNMA 15YR				1	142,626	109.422	148,016	135,271	141,522	0	(240)	0	0	6.500	4.187	MON	733	8,694	09/24/2003	03/01/2017
31390B 6R 4	FNMA 15YR				1	99,119	109.422	102,865	94,007	99,201	0	(176)	0	0	6.500	3.777	MON	509	6,007	09/24/2003	04/01/2017
31402U RF 1	FNMA 15YR				1	106,029	109.109	109,721	100,561	105,258	0	58	0	0	6.500	4.252	MON	545	6,224	09/24/2003	08/01/2017
31403B X4 0	FNMA 15YR				1	358,533	109.109	371,019	340,043	353,501	0	(1)	0	0	6.500	4.669	MON	1,842	21,659	09/24/2003	12/01/2017
31417Q KK 9	FNMA 15YR				1	33,358,372	103.141	32,897,382	31,895,657	33,272,791	0	(85,581)	0	0	4.000	2.062	MON	106,319	311,794	09/16/2010	10/01/2024
31417Y TC 1	FNMA 15YR				1	7,431,035	100.922	7,249,763	7,183,540	7,419,563	0	(11,472)	0	0	3.500	2.422	MON	20,952	41,726	10/04/2010	10/01/2025
31419A X9 3	FNMA 15YR				1	9,290,982	100.825	9,198,044	9,122,781	9,289,886	0	(1,096)	0	0	3.500	3.153	MON	26,608	0	12/14/2010	01/01/2026
31419B JZ 9	FNMA 15YR				1	1,116,852	100.922	1,089,608	1,079,655	1,115,143	0	(1,709)	0	0	3.500	2.401	MON	3,149	6,282	10/04/2010	08/01/2025
31419G DW 1	FNMA 15YR				1	3,039,185	100.922	2,965,047	2,937,963	3,034,493	0	(4,692)	0	0	3.500	2.422	MON	8,569	17,095	10/04/2010	10/01/2025
31419G WJ 9	FNMA 15YR				1	2,608,180	100.922	2,543,020	2,519,790	2,604,041	0	(4,139)	0	0	3.500	2.421	MON	7,349	14,668	10/04/2010	10/01/2025
31419H F5 6	FNMA 15YR				1	10,550,582	100.922	10,290,880	10,196,878	10,534,022	0	(16,561)	0	0	3.500	2.433	MON	29,741	59,340	10/04/2010	10/01/2025
31419H JW 3	FNMA 15YR				1	5,197,994	100.922	5,070,046	5,023,734	5,189,835	0	(8,159)	0	0	3.500	2.433	MON	14,653	29,233	10/04/2010	10/01/2025
31371H LU 0	FNMA 30YR				1	2,325,511	112.442	2,529,853	2,249,928	2,381,533	0	4,515	0	0	6.500	4.386	MON	12,187	142,733	09/06/2002	05/01/2029
31385H UT 7	FNMA 30YR				1	35,013	113.924	37,910	33,277	35,169	0	129	0	0	7.000	4.985	MON	194	2,270	07/13/2004	08/01/2031
31385H UU 4	FNMA 30YR				1	192,714	113.837	208,500	183,156	193,695	0	498	0	0	7.000	4.964	MON	1,068	12,548	07/13/2004	09/01/2031
31385J DJ 4	FNMA 30YR				1	164,930	114.588	179,617	156,750	165,830	0	407	0	0	7.000	4.973	MON	914	10,745	07/13/2004	05/01/2032
31385J K4 9	FNMA 30YR				1	558,249	116.866	627,686	537,100	583,737	0	3,237	0	0	7.000	4.029	MON	3,133	36,768	10/17/2002	07/01/2032
31385X J8 1	FNMA 30YR				1	7,266,447	107.790	7,750,145	7,190,053	7,229,457	0	(1,700)	0	0	5.500	5.251	MON	32,954	389,589	10/07/2003	07/01/2033
31388Y P6 3	FNMA 30YR				1	18,515	113.924	20,047	17,597	19,050	0	121	0	0	7.000	4.145	MON	103	1,201	07/13/2004	09/01/2031
31389J WF 7	FNMA 30YR				1	39,810	113.976	43,123	37,836	40,595	0	293	0	0	7.000	4.434	MON	221	2,552	07/13/2004	04/01/2032
31390C GE 0	FNMA 30YR				1	166,466	113.976	180,320	158,209	165,762	0	141	0	0	7.000	5.281	MON	923	10,960	07/13/2004	05/01/2032
31390C NT 9	FNMA 30YR				1	98,922	113.976	107,155	94,016	99,568	0	422	0	0	7.000	4.896	MON	548	6,368	07/13/2004	05/01/2032
31390F 5U 9	FNMA 30YR				1	33,543	113.976	36,335	31,879	33,901	0	157	0	0	7.000	4.751	MON	186	2,186	07/13/2004	06/01/2032
31390Q 2D 6	FNMA 30YR				1	10,451	113.976	11,320	9,932	10,794	0	73	0	0	7.000	3.994	MON	58	661	07/13/2004	09/01/2032

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
31391W 5H 0	FNMA 30YR				1	554,385	105.765	569,441	538,401	551,639	0	(2,445)	0	0	5.000	3.899	MON	2,243	26,123	05/01/2009	04/01/2033
31401D 3N 9	FNMA 30YR				1	33,092	113.806	35,793	31,451	34,453	0	142	0	0	7.000	3.681	MON	183	2,199	07/13/2004	05/01/2033
31401D U9 0	FNMA 30YR				1	27,514	113.976	29,804	26,149	28,039	0	34	0	0	7.000	4.466	MON	153	1,809	07/13/2004	11/01/2032
31402C PL 0	FNMA 30YR				1	28,564,969	105.765	29,433,959	27,829,552	28,408,365	0	(137,265)	0	0	5.000	4.068	MON	115,956	1,360,799	05/01/2009	11/01/2033
31402C U6 7	FNMA 30YR				1	402,962	105.765	413,906	391,344	400,243	0	(2,470)	0	0	5.000	3.877	MON	1,631	19,143	05/01/2009	03/01/2034
31402M XW 5	FNMA 30YR				1	1,972,262	107.790	2,132,562	1,978,445	1,975,088	0	38	0	0	5.500	5.578	MON	9,068	106,009	08/21/2003	08/01/2033
31403A RY 3	FNMA 30YR				1	226,265	113.806	244,732	215,043	229,430	0	1,159	0	0	7.000	4.618	MON	1,254	14,525	07/13/2004	10/01/2033
31403A VS 1	FNMA 30YR				1	142,782	113.806	154,436	135,701	145,885	0	1,029	0	0	7.000	4.348	MON	792	9,035	07/13/2004	10/01/2033
31404R BT 3	FNMA 30YR				1	35,857	113.500	38,679	34,078	36,373	0	(213)	0	0	7.000	4.220	MON	199	2,379	07/13/2004	07/01/2030
31404X UY 8	FNMA 30YR				1	9,494,750	100.140	10,165,673	10,151,420	9,742,964	0	100,314	0	0	4.000	5.200	MON	33,838	401,274	05/19/2005	10/01/2034
31410K JR 6	FNMA 30YR				1	4,499,207	107.071	4,673,494	4,364,852	4,472,063	0	(20,894)	0	0	5.500	3.890	MON	20,006	230,242	08/05/2009	06/01/2038
31413E BZ 7	FNMA 30YR				1	3,054,720	108.817	3,137,390	2,883,193	3,043,600	0	(5,692)	0	0	6.000	2.545	MON	14,416	163,124	10/09/2009	09/01/2037
31414A QP 0	FNMA 30YR				1	2,553,076	107.071	2,651,974	2,476,836	2,540,107	0	(10,217)	0	0	5.500	3.826	MON	11,352	115,043	08/05/2009	01/01/2038
31416C HV 1	FNMA 30YR				1	8,035,628	105.671	8,315,944	7,869,628	7,983,153	0	(43,404)	0	0	5.000	4.121	MON	32,790	384,853	06/09/2009	06/01/2039
31416C KX 3	FNMA 30YR				1	4,501,142	109.067	4,616,387	4,232,634	4,460,536	0	(30,269)	0	0	6.000	2.986	MON	21,163	244,672	10/30/2009	03/01/2039
31418M A2 8	FNMA 30YR				1	2,437,405	107.790	2,520,167	2,338,038	2,420,057	0	(11,545)	0	0	5.500	3.883	MON	10,716	125,474	08/20/2009	08/01/2037
31418M D9 0	FNMA 30YR				1	5,217,916	108.785	5,346,354	4,914,593	5,193,379	0	(14,115)	0	0	6.000	3.017	MON	24,573	282,117	10/23/2009	07/01/2039
31419A G6 8	FNMA 30YR				1	19,862,373	107.631	19,828,929	18,423,071	19,731,174	0	(131,199)	0	0	5.500	2.797	MON	84,439	330,966	08/10/2010	08/01/2040
31402R UN 7	FNMA 30YR				1	1,683,110	107.665	1,738,243	1,614,494	1,673,991	0	(8,040)	0	0	5.500	3.889	MON	7,400	86,508	08/20/2009	02/01/2035
2699999. U.S. Special Revenue - Single Class Mtg.-Backed/Asset-Backed Securities						208,956,327	XXX	212,681,461	202,560,194	208,606,237	0	(485,219)	0	0	XXX	XXX	XXX	803,204	6,608,461	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 - Defined Multi-Class Residential Mortgage-Backed Securities																					
3133TE RT 3	FHLMC_2073				1	5,250,996	110.200	5,560,694	5,046,002	5,223,051	0	(88,854)	0	0	6.500	5.110	MON	27,333	320,599	06/29/2004	07/01/2028
31396H E7 0	FHLMC_3113				1	19,787,393	105.394	23,406,643	22,208,657	20,764,708	0	669,658	0	0	5.000	6.567	MON	92,536	1,110,433	07/11/2006	02/01/2036
31340Y BH 1	FHLMC_6				1	30,967	111.383	34,785	31,230	31,140	0	23	0	0	9.050	9.194	MON	364	2,786	05/03/1988	05/16/2019
31394A E6 9	FNMA_04-69				1	1,351,958	108.286	1,403,030	1,295,677	1,327,623	0	(30,250)	0	0	6.500	4.808	MON	7,018	81,995	08/17/2004	03/01/2033
2799999. U.S. Special Revenue - Defined Multi-Class Residential Mtg.-Backed Securities						26,421,314	XXX	30,405,153	28,581,566	27,346,521	0	550,577	0	0	XXX	XXX	XXX	127,251	1,515,813	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,907,012,594	XXX	1,865,055,542	1,880,546,760	1,887,671,136	(12,263,715)	(2,935,157)	0	0	XXX	XXX	XXX	23,277,348	72,715,442	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00724F AA 9	ADOBE SYSTEMS INCORPORATED				2FE	9,358,688	101.760	9,539,991	9,375,000	9,361,484	0	2,797	0	0	3.250	3.288	FA	126,953	152,344	01/25/2010	02/01/2015
0010EP AF 5	AEP TEXAS CENTRAL CO				2FE	2,239,020	107.241	2,412,927	2,250,000	2,240,223	0	189	0	0	6.650	6.663	FA	56,525	149,625	02/12/2003	02/15/2033
008117 AM 5	AETNA INC				1FE	910,407	115.184	1,051,631	913,000	910,866	0	207	0	0	6.500	6.546	MS	17,474	59,345	09/09/2008	09/15/2018
00817Y AF 5	AETNA INC				1FE	1,435,788	109.918	1,373,971	1,250,000	1,434,895	0	(892)	0	0	6.625	5.534	JD	3,681	41,407	09/21/2010	06/15/2036
00828D AJ 0	AFFINION GROUP INC			1	5FE	1,105,013	104.000	1,138,800	1,095,000	1,096,981	972	(1,865)	0	0	11.500	13.462	AO	26,584	125,925	04/30/2008	10/15/2015
009363 AH 5	AIRGAS INC				2FE	5,710,942	100.784	5,759,777	5,715,000	5,711,817	0	875	0	0	2.850	2.871	AO	40,719	88,678	03/10/2010	10/01/2013
012725 AA 5	ALBEMARLE CORPORATION				2FE	5,450,555	98.422	5,413,216	5,500,000	5,450,784	0	229	0	0	4.500	5.117	JD	14,438	0	12/07/2010	12/15/2020
018490 AN 2	ALLERGAN INC/UNITED STATES				1FE	6,897,448	94.343	6,531,400	6,923,000	6,897,958	0	509	0	0	3.375	3.419	MS	69,446	0	11/12/2010	09/15/2020
018802 AA 6	ALLIANT ENERGY RESOURCES INC				2FE	4,982,550	103.871	5,193,568	5,000,000	4,986,550	0	3,221	0	0	4.000	4.077	AO	42,222	207,222	09/30/2009	10/15/2014
01958X BS 5	ALLIED WASTE NORTH AMERICA INC			1	2FE	858,313	110.000	946,000	860,000	858,713	0	115	0	0	6.875	7.929	JD	4,927	59,125	03/14/2007	06/01/2017
BHM02L 0T 6	AMC ENTERTAINMENT HOLDINGS INC			3	5FE	252,295	96.625	248,611	257,295	248,611	12,110	1,152	0	0	5.302	7.227	MJSD	644	13,461	03/17/2008	06/13/2012
03040W AB 1	AMER WATER WORKS				2FE	16,759,187	111.968	18,474,713	16,500,000	16,701,563	0	(23,565)	0	0	6.085	5.863	AO	211,961	1,004,025	01/08/2008	10/15/2017
02580E CN 1	AMERICAN EXPRESS BANK FSB				1FE	1,501,592	107.779	1,616,690	1,500,000	1,500,777	0	(314)	0	0	5.500	5.476	AO	17,188	82,500	04/14/2008	04/16/2013
025816 AX 7	AMERICAN EXPRESS COMPANY				1FE	5,541,666	112.721	6,262,784	5,556,000	5,545,525	0	1,238	0	0	6.150	6.187	FA	116,745	341,694	08/22/2007	08/28/2017

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	Foreign	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	Maturity
03523T AM 0	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2FE	2,805,357	105.445	2,961,939	2,809,000	2,805,965	0	608	0	0	4.125	4.150	JJ	53,430	86,582	10/13/2009	01/15/2015
037411 AS 4	APACHE CORPORATION				1FE	828,680	114.053	912,422	800,000	820,738	0	(2,864)	0	0	5.625	5.119	JJ	20,750	45,000	01/30/2008	01/15/2017
037411 AX 3	APACHE CORPORATION				1FE	3,676,736	96.286	3,577,031	3,715,000	3,676,976	0	240	0	0	3.625	3.747	FA	10,474	0	11/30/2010	02/01/2021
037735 CD 7	APPALACHIAN POWER COMPANY				2FE	8,354,700	107.168	9,645,093	9,000,000	8,562,938	0	54,560	0	0	5.000	5.920	JD	37,500	450,000	10/24/2006	06/01/2017
04626R AA 4	ASTORIA POWER PROJECT PTT SER A				2FE	12,958,946	104.828	13,584,604	12,958,946	12,958,946	0	0	0	0	5.744	5.744	MON	62,030	738,543	05/24/2005	05/01/2016
00209T AB 1	AT&T BROADBAND CORP				2FE	15,080,127	137.770	15,292,491	11,100,000	14,414,147	0	(188,065)	0	0	9.455	6.104	MN	134,103	1,049,505	03/29/2005	11/15/2022
00206R AJ 1	AT&T INC				1FE	866,090	111.088	964,246	868,000	866,545	0	164	0	0	5.500	5.528	FA	19,892	47,740	01/29/2008	02/01/2018
05279# AC 3	AUTOLIV ASP INC				2	4,500,000	106.063	4,772,835	4,500,000	4,500,000	0	0	0	0	6.110	6.110	MN	40,479	274,950	10/18/2007	11/08/2017
BHM0JH W3 9	AVISTA CORPORATION				2FE	18,000,000	100.000	18,000,000	18,000,000	18,000,000	0	0	0	0	1.680	1.680	JD	840	0	11/23/2010	12/30/2013
05523U AA 8	BAE SYSTEMS PLC				2FE	2,238,075	105.230	2,209,820	2,100,000	2,136,299	0	(36,377)	0	0	6.400	4.528	JD	5,973	134,400	01/25/2008	12/15/2011
060505 DK 7	BANK OF AMERICA CORP				1FE	1,045,850	105.061	1,050,610	1,000,000	1,017,885	0	(9,977)	0	0	5.375	4.268	MS	16,424	53,750	01/28/2008	09/11/2012
63858S BC 2	BANK OF AMERICA CORPORATION				1FE	999,969	101.342	1,013,422	1,000,000	1,191,382	0	(3,180)	0	0	6.975	6.939	MS	22,088	69,750	11/16/2006	03/07/2037
05531F AA 1	BB&T CORP				1FE	3,443,747	110.023	3,412,923	3,102,000	3,391,164	0	(52,583)	0	0	5.700	2.751	AO	29,960	88,407	05/06/2010	04/30/2014
05531F AE 3	BB&T CORP				1FE	15,810,916	104.725	16,572,684	15,825,000	15,815,176	0	3,375	0	0	3.375	3.399	MS	142,425	534,094	09/22/2009	09/25/2013
09247X AC 5	BLACKROCK INC				1FE	4,038,440	112.736	3,945,774	3,500,000	4,033,567	0	(4,873)	0	0	6.250	3.664	MS	64,410	0	12/01/2010	09/15/2017
09247X AD 3	BLACKROCK INC				1FE	2,714,059	103.381	2,809,889	2,718,000	2,714,837	0	736	0	0	3.500	3.532	JD	5,549	95,130	12/07/2009	12/10/2014
09323# AA 5	BLANCHARD MACHINERY CO SNR UNSC NT				4	15,000,000	115.969	17,395,350	15,000,000	15,000,000	1,800,000	0	0	0	6.300	6.300	MS	238,875	945,000	08/30/2005	09/30/2015
096629 AA 8	BOARDWALK PIPELINES LLC				2FE	8,081,360	106.246	8,499,688	8,000,000	8,047,962	0	(6,506)	0	0	5.500	5.382	FA	183,333	440,000	03/04/2005	02/01/2017
101137 AF 4	BOSTON SCIENTIFIC CORP				3FE	18,399,064	106.077	19,645,405	18,520,000	18,447,445	0	12,355	0	0	6.250	6.343	MN	147,903	1,157,500	08/29/2006	11/15/2015
10623* AA 4	BRAZOS SANDY CREEK ELECTRIC COOPER			2	1FE	7,500,000	112.541	8,440,575	7,500,000	7,500,000	0	0	0	0	6.540	6.552	JD	1,363	566,800	09/23/2009	06/30/2024
127210 AB 8	CADBURY SCHWEPPES US FINANCE LLC				2FE	9,952,000	108.373	10,837,270	10,000,000	9,984,282	0	5,192	0	0	5.125	5.187	AO	128,125	512,500	09/23/2003	10/01/2013
140420 MV 9	CAPITAL ONE BANK USA NA				2FE	1,208,000	123.320	1,273,900	1,033,000	1,191,025	0	(13,515)	0	0	8.800	6.440	JJ	41,917	95,954	09/24/2009	07/15/2019
144141 CT 3	CAROLINA POWER & LIGHT COMPANY				1FE	9,910,500	109.689	10,968,850	10,000,000	9,971,096	0	9,706	0	0	5.125	5.241	MS	150,903	512,500	09/08/2003	09/15/2013
147528 E@ 8	CASEYS GENERAL STORES INC				2	13,000,000	99.833	12,978,290	13,000,000	13,000,000	0	0	0	0	5.220	5.220	FA	267,670	0	08/05/2010	08/09/2020
151020 AD 6	CELGENE CORPORATION				2FE	3,423,994	97.177	3,332,200	3,429,000	3,424,213	0	220	0	0	2.450	2.481	AO	19,602	0	10/04/2010	10/15/2015
15128@ AH 6	CEMEX ESPANA FINANCE LLC SENIOR NO				4	6,251,230	96.000	6,711,296	6,990,934	6,428,713	0	140,028	0	0	8.910	12.036	MJSD	27,684	606,596	09/15/2009	02/14/2014
15131# AA 4	CENEX HARVEST STATES COOP SR U			2	2	2,603,016	106.496	2,555,904	2,400,000	2,464,333	0	(20,572)	0	0	6.810	4.940	JD	5,448	136,200	08/24/2005	06/19/2013
15189X AC 2	CENTERPOINT ENERGY HOUSTON				1FE	9,965,493	108.476	10,847,580	10,000,000	9,990,006	0	4,139	0	0	5.700	5.748	MS	167,833	570,000	01/12/2004	03/15/2013
15189W AB 6	CENTERPOINT ENERGY RESOURCES CORPO				2FE	11,162,690	108.599	11,945,899	11,000,000	11,077,087	0	(22,627)	0	0	5.950	5.694	JJ	301,797	654,500	11/14/2006	01/15/2014
15189W AC 4	CENTERPOINT ENERGY RESOURCES CORPO				2FE	1,231,092	111.140	1,333,680	1,200,000	1,223,522	0	(2,738)	0	0	6.125	5.773	MN	12,250	73,500	01/29/2008	11/01/2017
152312 AT 1	CENTEX CORPORATION				3FE	9,966,800	102.000	10,200,000	10,000,000	9,979,663	0	3,096	0	0	6.500	6.546	MN	108,333	650,000	05/02/2006	05/01/2016
12535# AA 3	CFF ACQUISITION LLC			34	5	3,800,515	62.100	3,845,150	6,191,868	3,845,077	0	18,319	2,293,353	0	16.000	16.369	MJSD	0	479,557	07/28/2006	01/31/2014
167885 AA 0	CHICAGO PARKING METERS LLC				2FE	19,000,000	95.171	18,082,452	19,000,000	19,000,000	0	0	0	0	5.489	5.490	JD	150,643	0	11/04/2010	12/30/2020
172909 AF 0	CIRCUS CIRCUS ENTERPRISES				5FE	73,419	94.500	80,325	85,000	80,325	14,638	1,087	0	0	7.625	9.345	JJ	2,989	6,481	11/18/1998	07/15/2013
17275R AH 5	CISCO SYSTEMS INC				1FE	22,965,960	104.770	24,097,146	23,000,000	22,969,012	0	2,729	0	0	4.450	4.469	JJ	471,947	676,647	11/09/2009	01/15/2020
172967 ES 6	CITIGROUP INC				1FE	1,293,500	109.379	1,421,927	1,300,000	1,294,262	0	598	0	0	6.125	6.199	MN	10,174	79,625	09/15/2009	05/15/2018
172967 EZ 0	CITIGROUP INC				1FE	7,462,125	107.750	8,081,288	7,500,000	7,470,665	0	6,772	0	0	5.500	5.615	AO	87,083	436,562	09/17/2009	10/15/2014
172967 BP 5	CITIGROUP INC				1FE	4,140,840	105.198	4,207,927	4,000,000	4,054,494	0	(30,943)	0	0	5.625	4.757	FA	77,500	225,000	01/28/2008	08/27/2012
189054 AF 6	CLOROX CO				2FE	15,467,840	108.398	17,343,664	16,000,000	15,672,420	0	70,491	0	0	5.000	5.572	JJ	368,889	800,000	12/03/2007	01/15/2015
19075Q AA 0	COBANK ACB			13	1FE	5,000,000	79.041	3,952,060	5,000,000	5,000,000	0	0	0	0	0.902	6.048	MJSD	2,129	47,427	06/06/2007	06/15/2022
191216 AK 6	COCA-COLA COMPANY (THE)				1FE	1,724,632	112.772	1,815,626	1,610,000	1,707,611	0	(11,964)	0	0	5.350	4.320	MN	11,006	86,135	07/21/2009	11/15/2017
199575 AW 1	COLUMBUS SOUTHERN POWER CO				1FE	665,493	113.867	759,494	667,000	665,807	0	126	0	0	6.050	6.080	MN	6,726	40,354	05/13/2008	05/01/2018

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
20030N AE 1	COMCAST CORP				2FE	5,861,460	108.936	6,536,190	6,000,000	5,935,092	0	19,053	0	0	5.300	5.691	JJ	146,633	318,000	10/05/2006	01/15/2014
20030N AW 1	COMCAST CORPORATION				2FE	3,998,536	110.053	4,402,104	4,000,000	3,998,847	0	123	0	0	5.700	5.704	MN	29,133	228,000	05/05/2008	05/15/2018
20035A AA 2	COMED FINANCING III				3FE	1,439,861	84.789	1,695,770	2,000,000	1,455,534	0	7,291	0	0	6.350	6.357	MS	37,394	127,000	03/10/2003	03/15/2033
200340 AL 1	COMERICA INC				1FE	15,906,652	104.435	16,688,746	15,980,000	15,948,530	0	6,382	0	0	4.800	4.851	MN	127,840	767,040	05/01/2003	05/01/2015
200340 AN 7	COMERICA INCORPORATED				1FE	2,046,000	98.857	1,977,148	2,000,000	2,044,136	0	(1,864)	0	0	3.000	2.500	MS	17,500	0	10/12/2010	09/16/2015
202795 HK 9	COMMONWEALTH EDISON				2FE	4,987,618	103.314	5,165,715	5,000,000	4,988,462	0	195	0	0	5.900	5.918	MS	86,861	295,000	02/27/2006	03/15/2036
202795 HU 7	COMMONWEALTH EDISON COMPANY				2FE	950,172	112.126	1,067,440	952,000	950,579	0	155	0	0	5.800	5.825	MS	16,258	55,216	03/19/2008	03/15/2018
207597 DT 9	CONNECTICUT LIGHT AND POWER CO				1FE	994,811	110.073	1,100,725	1,000,000	985,403	0	2,982	0	0	5.000	5.076	AO	12,500	50,000	11/16/2006	04/01/2015
20825C AR 5	CONOCOPHILLIPS				1FE	4,966,300	113.961	5,698,070	5,000,000	4,971,342	0	2,706	0	0	5.750	5.840	FA	119,792	287,500	01/29/2009	02/01/2019
20825T AA 5	CONOCOPHILLIPS CANADA FUNDING CO I				1FE	19,812,880	113.658	20,458,458	18,000,000	19,581,722	0	(203,224)	0	0	5.625	3.918	AO	213,750	1,012,500	02/24/2010	10/15/2016
209111 EM 1	CONSOLIDATED EDISON CO OF NY				1FE	10,083,400	109.946	10,994,610	10,000,000	10,078,403	0	(1,257)	0	0	6.200	6.138	JD	27,556	620,000	08/04/2006	06/15/2036
210518 CG 9	CONSUMERS ENERGY CO				2FE	7,752,430	109.349	8,507,337	7,780,000	7,763,901	0	2,182	0	0	5.150	5.189	FA	151,364	400,670	01/14/2005	02/15/2017
216871 AF 0	COOPER US INC				1FE	2,495,425	98.527	2,463,185	2,500,000	2,495,481	0	56	0	0	2.375	2.414	JJ	3,958	0	12/02/2010	01/15/2016
224044 BQ 9	COX COMMUNICATIONS INC				2FE	17,224,246	111.893	19,281,385	17,232,000	17,226,883	0	705	0	0	5.875	5.881	JD	84,365	1,012,380	11/28/2006	12/01/2016
224044 BS 5	COX COMMUNICATIONS INC				2FE	1,486,308	111.687	1,675,299	1,500,000	1,489,005	0	1,120	0	0	6.250	6.375	JD	7,813	93,750	06/17/2008	06/01/2018
22404Q AG 3	COX COMMUNICATIONS INC				2FE	5,563,392	111.719	5,751,280	5,148,000	5,505,748	0	(11,485)	0	0	6.950	6.279	JJ	164,979	357,786	03/11/2005	01/15/2028
067383 AB 5	CR BARD INC				1FE	5,998,500	100.724	6,043,447	6,000,000	5,998,508	0	8	0	0	2.875	2.880	JJ	5,271	0	12/15/2010	01/15/2016
12626P AE 3	CRH AMERICA INC				2FE	2,909,830	107.309	2,951,000	2,750,000	2,796,648	0	(16,726)	0	0	5.300	4.543	AO	30,769	145,750	03/22/2004	10/15/2013
12626P AG 8	CRH AMERICA INC				2FE	724,200	106.706	800,293	750,000	731,325	0	2,603	0	0	6.000	6.526	MS	11,375	45,000	01/31/2008	09/30/2016
12626P AJ 2	CRH AMERICA INC				2FE	3,138,838	115.887	3,638,848	3,140,000	3,139,043	0	89	0	0	8.125	8.127	JJ	117,641	255,125	07/16/2008	07/15/2018
126408 GT 4	CSX CORP			1	2FE	7,995,920	94.463	7,557,000	8,000,000	7,995,986	0	66	0	0	3.700	3.707	AO	57,556	0	10/18/2010	10/30/2020
233835 AP 2	DAIMLERCHRYSLER NORTH AMERICA HLDG				2FE	1,025,484	100.229	1,002,293	1,000,000	1,000,941	0	(19,595)	0	0	7.750	7.030	JJ	35,090	77,500	11/16/2006	01/18/2011
233835 AW 7	DAIMLERCHRYSLER NORTH AMERICA HLDG				2FE	10,306,600	113.207	11,320,690	10,000,000	10,154,467	0	(48,023)	0	0	6.500	5.905	MN	83,056	650,000	08/07/2007	11/15/2013
233835 BA 4	DAIMLERCHRYSLER NORTH AMERICA HLDG				2	20,167,200	101.014	20,202,800	20,000,000	20,008,853	0	(41,995)	0	0	5.875	5.651	MS	345,972	1,175,000	11/20/2006	03/15/2011
23386# AF 9	DAIRY FARMERS OF AMERICA SR NT				2	11,300,000	105.487	11,920,031	11,300,000	11,300,000	0	0	0	0	4.910	4.910	MS	154,119	554,830	01/26/2005	03/21/2013
23311R AD 8	DCP MIDSTREAM LLC				2FE	3,185,700	102.866	3,085,980	3,000,000	3,183,777	0	(1,923)	0	0	5.350	4.528	MS	47,258	0	11/15/2010	03/15/2020
24804# AA 2	DEMETS CANDY COMPANY			1	4Z	3,447,500	100.000	3,517,500	3,517,500	3,450,520	0	3,020	0	0	15.000	21.953	MJSD	133,372	87,500	07/29/2010	07/31/2016
249030 B# 3	DENTSPLY INTERNATIONAL INC			1		24,000,000	103.350	24,804,000	24,000,000	24,000,000	0	0	0	0	4.110	4.110	FA	361,680	493,200	08/21/2009	02/19/2016
25271C AK 8	DIAMOND OFFSHORE DRILLING INC				2FE	2,288,976	110.347	2,377,985	2,155,000	2,273,974	0	(11,232)	0	0	5.875	5.054	MN	21,101	126,606	08/21/2009	05/01/2019
25459H AG 0	DIRECTV HOLDINGS LLC			1	2FE	7,348,163	110.875	7,389,819	6,665,000	7,262,033	0	(86,130)	0	0	7.625	3.606	MN	64,937	254,103	08/18/2010	05/15/2016
257469 AJ 5	DOMINION RESOURCES INC				2FE	9,915,500	110.078	11,007,840	10,000,000	9,961,356	0	7,261	0	0	5.250	5.346	FA	218,750	525,000	07/21/2003	08/01/2033
26138E AH 2	DR PEPPER SNAPPLE GROUP INC				2FE	5,839,981	118.738	6,117,364	5,152,000	5,773,185	0	(66,795)	0	0	6.820	4.845	MN	58,561	351,366	01/08/2010	05/01/2018
264399 DW 3	DUKE ENERGY CAROLINAS LLC				1FE	4,245,144	105.569	4,433,902	4,200,000	4,231,743	0	(28,972)	0	0	6.250	6.041	JJ	121,042	262,500	11/16/2006	01/15/2012
26442C AD 6	DUKE ENERGY CAROLINAS LLC				1FE	1,897,207	109.839	2,086,939	1,900,000	1,897,831	0	240	0	0	5.100	5.119	AO	20,457	96,900	04/09/2008	04/15/2018
26442C AJ 3	DUKE ENERGY CAROLINAS LLC				1FE	3,661,376	103.477	3,797,590	3,670,000	3,661,771	0	395	0	0	4.300	4.329	JD	7,014	82,412	06/02/2010	06/15/2020
693627 AY 7	DUKE ENERGY INDIANA INC				2FE	2,576,295	104.664	2,365,414	2,260,000	2,574,588	0	(1,707)	0	0	6.120	5.122	AO	29,199	69,156	09/21/2010	10/15/2035
263534 BT 5	EI DU PONT DE NEMOURS & CO				1FE	1,399,412	114.980	1,609,713	1,400,000	1,399,525	0	49	0	0	6.000	6.004	JJ	38,733	84,000	07/23/2008	07/15/2018
263534 BY 4	EI DU PONT DE NEMOURS & CO				1FE	9,521,806	103.675	9,895,811	9,545,000	9,526,592	0	4,194	0	0	3.250	3.300	JJ	143,042	211,979	11/04/2009	01/15/2015
283677 AW 2	EL PASO ELECTRIC CO				2FE	12,427,750	98.718	12,339,800	12,500,000	12,514,796	0	(264)	0	0	6.000	6.042	MN	95,833	750,000	05/11/2005	05/15/2035
29078E AB 1	EMBARQ CORP				2FE	15,866,752	110.591	17,159,269	15,516,000	15,760,578	0	(36,343)	0	0	7.082	6.729	JD	91,570	1,098,843	01/11/2008	06/01/2016
29250R AN 6	ENBRIDGE ENERGY PARTNERS LP				2FE	1,167,200	113.501	1,135,013	1,000,000	1,164,909	0	(2,291)	0	0	6.500	3.880	AO	13,722	0	11/16/2010	04/15/2018
29250R AT 3	ENBRIDGE ENERGY PARTNERS LP				2FE	3,984,840	95.074	3,802,956	4,000,000	3,984,901	0	61	0	0	5.500	5.526	MS	66,000	0	09/08/2010	09/15/2040

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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	Foreign	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	Maturity
29266M AD 1	ENERGY EAST CORP				1FE	12,969,878	106.850	12,487,536	11,687,000	11,932,911	0	(158,612)	0	0	6.750	5.228	JD	35,061	788,873	04/11/2003	06/15/2012
29379V AC 7	ENTERPRISE PRODUCTS OPERATING LLC				2FE	1,314,237	113.545	1,494,257	1,316,000	1,314,575	0	130	0	0	6.500	6.516	JJ	35,879	85,540	03/31/2008	01/31/2019
29379V AD 5	ENTERPRISE PRODUCTS OPERATING LLC				2FE	5,827,063	121.104	5,752,449	4,750,000	5,797,980	0	(29,082)	0	0	9.750	2.290	JJ	194,255	0	11/23/2010	01/31/2014
29379V AR 4	ENTERPRISE PRODUCTS OPERATING LLC				2FE	12,972,700	102.702	13,351,310	13,000,000	12,975,767	0	3,067	0	0	3.700	3.746	JD	40,083	255,197	05/11/2010	06/01/2015
26875P AG 6	EOG RESOURCES INC				1FE	5,974,560	98.565	5,913,885	6,000,000	5,974,779	0	219	0	0	4.100	4.152	MN	25,967	0	11/18/2010	02/01/2021
26875P AH 4	EOG RESOURCES INC				1FE	2,992,080	97.944	2,938,312	3,000,000	2,992,238	0	158	0	0	2.500	2.555	MN	7,917	0	11/18/2010	02/01/2016
26882P AR 3	ERAC USA FINANCE CO				2FE	16,599,450	103.627	15,544,005	15,000,000	16,568,646	0	(30,653)	0	0	6.700	5.927	JD	83,750	1,005,000	03/09/2005	06/01/2034
26882P BB 7	ERAC USA FINANCE CO				2FE	3,177,480	111.013	3,330,399	3,000,000	3,159,071	0	(18,409)	0	0	6.375	5.429	AO	40,375	191,250	01/06/2010	10/15/2017
300674 AA 6	EXCEL PARALUBES				2FE	10,760,125	111.781	10,926,593	9,775,000	10,382,269	0	(105,650)	0	0	7.430	5.931	MN	121,047	726,283	02/08/2007	11/01/2015
303250 B# 0	FAIR ISAAC CORP				2	14,000,000	102.931	14,410,340	14,000,000	14,000,000	0	0	0	0	4.720	4.720	JJ	306,538	0	06/16/2010	07/14/2016
341099 CG 2	FLORIDA POWER CORPORATION				1FE	1,923,282	113.596	2,044,724	1,800,000	1,891,761	0	(11,311)	0	0	5.800	4.898	MS	30,740	104,400	01/28/2008	09/15/2017
350259 AB 3	FOSTERS FINANCE CORPORATION		R		2FE	7,143,382	105.863	7,616,836	7,195,000	7,063,578	0	30,647	0	0	4.875	4.969	AO	87,689	350,756	11/16/2006	10/01/2014
369550 AN 8	GENERAL DYNAMICS CORPORATION				1FE	21,206,431	110.097	23,458,284	21,307,000	21,243,299	0	18,534	0	0	5.250	5.354	FA	466,091	1,118,618	12/08/2008	02/01/2014
36962G 3H 5	GENERAL ELECTRIC CAP CORP				1FE	1,349,712	109.412	1,422,352	1,300,000	1,337,101	0	(4,534)	0	0	5.625	5.116	MS	21,531	73,125	01/28/2008	09/15/2017
36962G 3T 9	GENERAL ELECTRIC CAPITAL CORPORATI				1FE	1,576,416	106.909	1,710,542	1,600,000	1,587,833	0	4,792	0	0	4.800	5.150	MN	12,800	76,800	07/08/2008	05/01/2013
36962G 3U 6	GENERAL ELECTRIC CAPITAL CORPORATI				1FE	2,493,325	109.051	2,726,285	2,500,000	2,494,770	0	562	0	0	5.625	5.660	MN	23,438	140,625	04/16/2008	05/01/2018
36962G XS 8	GENERAL ELECTRIC CAPITAL CORPORATI				1FE	2,977,569	105.325	3,159,761	3,000,000	3,021,246	0	(17,944)	0	0	5.875	6.041	FA	66,583	176,250	11/16/2006	02/15/2012
370334 AS 3	GENERAL MILLS INC				2FE	551,602	105.442	553,571	525,000	532,883	0	(6,699)	0	0	6.000	4.608	FA	11,900	31,500	01/28/2008	02/15/2012
370334 BB 9	GENERAL MILLS INC				2FE	11,286,200	112.464	12,652,245	11,250,000	11,275,159	0	(3,358)	0	0	5.700	5.655	FA	242,250	641,250	01/30/2008	02/15/2017
37734@ AA 1	GLAZER COMPANIES				2	14,000,000	107.375	15,032,500	14,000,000	14,000,000	0	0	0	0	6.120	6.120	AO	145,180	856,800	10/20/2006	10/31/2016
38141G EU 4	GOLDMAN SACHS GROUP INC				1FE	12,443,317	105.744	12,973,707	12,269,000	12,418,187	0	(20,475)	0	0	5.625	5.386	JJ	318,227	690,131	10/20/2009	01/15/2017
382388 AX 4	GOODRICH CORP				2FE	9,983,540	94.427	9,442,691	10,000,000	9,983,940	0	400	0	0	3.600	3.619	FA	108,000	0	11/03/2010	02/01/2021
39843# AE 5	GRIFOLS INC SENIOR NOTES				2	3,500,000	114.319	4,001,165	3,500,000	3,500,000	0	0	0	0	7.140	7.140	AO	58,310	249,900	09/21/2009	10/07/2021
40624@ AQ 3	HALLMARK CARDS INC				2	3,554,145	106.695	3,734,325	3,500,000	3,545,377	0	(8,768)	0	0	5.510	5.000	AO	44,998	96,425	05/05/2010	10/07/2013
41242* AH 5	HARDWOOD FUNDING LLC				2FE	6,000,000	103.987	6,239,220	6,000,000	6,000,000	0	0	0	0	4.990	4.990	JD	19,960	149,700	05/12/2010	06/07/2017
41242* AJ 1	HARDWOOD FUNDING LLC				2FE	10,000,000	104.728	10,472,800	10,000,000	10,000,000	0	0	0	0	5.670	5.670	JD	37,800	283,500	05/12/2010	06/08/2020
413875 AM 7	HARRIS CORPORATION				2FE	4,215,790	99.995	4,239,775	4,240,000	4,215,939	0	150	0	0	4.400	4.471	JD	14,510	0	11/30/2010	12/15/2020
69320@ AA 4	HAWK PRECISION COMPONENTS GROUP				1	2,851,902	100.000	3,090,000	3,090,000	2,955,537	0	29,095	0	0	12.000	21.819	MJSD	93,730	270,000	01/30/2007	02/02/2014
03335* AA 8	HEALTHCARE SOLUTIONS INC				2	1,664,820	100.000	1,696,070	1,696,070	1,672,889	0	3,353	0	0	15.000	15.430	JAJO	48,055	249,711	01/23/2008	01/23/2015
42241@ AB 5	HEARST COMMUNICATIONS INC SR NOTES				1	21,000,000	104.588	21,963,480	21,000,000	21,000,000	0	0	0	0	5.290	5.351	JD	92,575	1,110,900	10/28/2009	12/01/2019
42809H AD 9	HESS CORPORATION				2FE	1,739,326	99.273	1,652,900	1,665,000	1,739,083	0	(243)	0	0	5.600	5.302	FA	36,519	0	09/29/2010	02/15/2041
42818# AA 8	HETTINGER WELDING LLC				1	2,537,863	100.000	2,537,863	2,537,863	2,537,863	0	0	0	0	15.000	-23.706	JAJO	80,366	287,863	01/07/2010	10/15/2012
428236 AT 0	HEWLETT-PACKARD COMPANY				1FE	12,316,040	113.130	12,444,265	11,000,000	11,981,894	0	(290,557)	0	0	6.125	3.140	MS	224,583	673,750	11/03/2009	03/01/2014
428236 BF 9	HEWLETT-PACKARD COMPANY				1FE	2,495,675	97.673	2,441,821	2,500,000	2,495,704	0	29	0	0	3.750	3.771	JD	7,552	0	11/29/2010	12/01/2020
40429C FZ 0	HSBC FINANCE CORP				1FE	2,044,700	106.026	2,120,518	2,000,000	2,016,767	0	(10,720)	0	0	5.900	5.296	JD	3,933	118,000	04/07/2008	06/19/2012
444859 AU 6	HUMANA INC				2FE	11,043,000	107.863	10,786,330	10,000,000	10,860,938	0	(91,634)	0	0	6.300	5.257	FA	262,500	630,000	03/08/2004	08/01/2018
44569* BE 0	HUNT OIL COMPANY				2	5,167,050	103.412	5,170,600	5,000,000	5,163,876	0	(3,174)	0	0	5.230	4.690	MS	68,281	0	09/28/2010	03/27/2018
44643T AE 7	HUNTINGTON NATIONAL BANK (THE)				2FE	8,981,280	97.352	8,761,636	9,000,000	8,989,169	0	1,784	0	0	5.500	5.527	FA	187,000	495,000	02/01/2006	02/15/2016
BHM02F 4H 1	IASIS HEALTHCARE CORPORATION				5FE	0	0.000	0	0	0	0	0	0	0	5.552	0.000	JAJO	7,026	0	05/08/2007	06/13/2014
459200 GM 7	IBM CORP				1FE	1,743,490	127.296	2,227,678	1,750,000	1,744,541	0	496	0	0	7.625	7.679	AO	28,170	133,438	10/09/2008	10/15/2018
452308 AH 2	ILLINOIS TOOL WORKS INC				1FE	4,996,347	110.082	5,504,083	5,000,000	4,997,293	0	747	0	0	5.150	5.168	AO	64,375	257,500	03/23/2009	04/01/2014

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
45320@ AA 4	IMPLUS FOOTCARE LLC			.2	5	3,342,983	100.000	3,405,983	3,405,983	3,356,518	0	6,098	0	0	15.000	20.130	MJSD.	128,193	497,727	05/16/2008	05/19/2015
459200 GJ 4	INTERNATIONAL BUSINESS MACHINES CO				1FE	5,286,209	114.775	5,164,893	4,500,000	5,273,708	0	(12,501)	0	0	5.700	2.862	MS	76,238	0	11/15/2010	09/14/2017
459200 GS 4	INTERNATIONAL BUSINESS MACHINES CO				1FE	5,179,221	108.953	4,902,881	4,500,000	5,176,534	0	(2,687)	0	0	5.600	4.649	MN	21,700	126,000	09/29/2010	11/30/2039
460146 BU 6	INTERNATIONAL PAPER COMPANY				2FE	16,354,965	107.718	17,773,487	16,500,000	16,437,794	0	12,706	0	0	5.300	5.400	AO	218,625	874,500	03/28/2003	04/01/2015
460146 BZ 5	INTERNATIONAL PAPER COMPANY				2FE	12,756,736	106.488	13,630,464	12,800,000	13,048,403	0	(40,673)	0	0	5.250	5.288	AO	168,000	672,000	03/15/2004	04/01/2016
465685 AD 7	ITC HOLDINGS CORP				2FE	24,977,500	102.864	25,715,950	25,000,000	24,978,728	0	321	0	0	6.375	6.382	MS	402,865	1,593,750	10/04/2006	09/30/2036
46625H AJ 9	J.P. MORGAN CHASE & CO				1FE	2,138,520	100.490	2,009,794	2,000,000	2,004,054	0	(47,968)	0	0	6.750	4.263	FA	56,250	135,000	01/28/2008	02/01/2011
481247 AF 1	JPMORGAN CHASE & CO-GTD			.3	1FE	50,000,000	100.551	50,275,600	50,000,000	50,000,000	0	0	0	0	0.683	1.905	MJSD.	9,483	364,133	12/18/2008	06/22/2012
46631V AA 9	JPMORGAN CHASE CAPITAL XXV				1FE	1,938,820	103.109	2,062,182	2,000,000	1,940,833	0	736	0	0	6.800	7.047	AO	34,000	136,000	01/28/2008	10/01/2037
491674 BB 2	KENTUCKY UTILITIES COMPANY				1FE	1,993,000	95.954	1,919,088	2,000,000	1,993,170	0	170	0	0	1.625	1.699	MN	4,063	0	11/08/2010	11/01/2015
49306S AA 4	KEY BANK NATIONAL ASSOCIATION			.1	2FE	3,730,991	109.949	3,958,147	3,600,000	3,706,626	0	(20,553)	0	0	7.413	5.636	MN	40,772	266,868	10/19/2009	05/06/2015
49326E EB 5	KEYCORP				2FE	4,647,900	108.571	4,885,718	4,500,000	4,601,890	0	(39,280)	0	0	6.500	5.467	MN	38,188	292,500	10/27/2009	05/14/2013
49337W AG 5	KEYSPAN CORPORATION				1FE	8,062,526	105.196	9,146,783	8,695,000	8,453,346	0	97,608	0	0	4.650	5.988	AO	101,079	404,318	07/27/2006	04/01/2013
494368 BB 8	KIMBERLY-CLARK CORPORATION				1FE	677,861	116.707	735,255	630,000	665,541	0	(4,440)	0	0	6.125	5.104	FA	16,078	38,588	01/30/2008	08/01/2017
BHM03R QW 7	KLEEN ENERGY SYSTEMS LLC			.3	3FE	12,875,240	93.600	12,157,594	12,988,883	12,157,594	(729,274)	5,021	0	0	5.750	5.930	MON	161,820	757,234	06/17/2008	06/13/2024
50075N BB 9	KRAFT FOODS INC				2FE	23,917,920	104.972	25,193,280	24,000,000	23,928,939	0	11,019	0	0	4.125	4.190	FA	390,500	497,750	02/04/2010	02/09/2016
501044 CL 3	KROGER CO				2FE	8,023,190	115.113	8,057,906	7,000,000	7,754,229	0	(230,322)	0	0	7.500	3.716	JJ	242,083	525,000	10/26/2009	01/15/2014
501044 CM 1	KROGER CO				2FE	7,491,675	105.071	7,880,310	7,500,000	7,493,255	0	1,269	0	0	3.900	3.921	AO	73,125	292,500	09/24/2009	10/01/2015
501044 BM 2	KROGER CO. (THE)				2FE	7,167,808	116.479	7,763,345	6,665,000	7,035,375	0	(35,551)	0	0	6.800	5.914	JD	20,143	453,220	12/05/2006	12/15/2018
502413 AY 3	L-3 COMMUNICATIONS CORP				2FE	1,694,204	102.420	1,741,136	1,700,000	1,694,510	0	306	0	0	5.200	5.246	AO	18,662	44,200	09/29/2009	10/15/2019
50188F AA 3	LG&E AND KU ENERGY LLC				2FE	5,410,923	95.932	5,213,899	5,435,000	5,411,545	0	622	0	0	2.125	2.219	MN	15,720	0	11/08/2010	11/15/2015
50188F AC 9	LG&E AND KU ENERGY LLC				2FE	3,968,680	95.203	3,808,120	4,000,000	3,969,033	0	353	0	0	3.750	3.845	MN	20,417	0	11/08/2010	11/15/2020
53217V AB 5	LIFE TECHNOLOGIES CORP				2FE	8,372,112	103.686	8,709,627	8,400,000	8,376,487	0	4,375	0	0	4.400	4.474	MS	123,200	197,120	02/11/2010	03/01/2015
53217V AC 3	LIFE TECHNOLOGIES CORP				2FE	5,374,800	107.114	5,355,675	5,000,000	5,359,412	0	(15,388)	0	0	6.000	5.011	MS	100,000	160,000	06/25/2010	03/01/2020
53217V AD 1	LIFE TECHNOLOGIES CORP				2FE	7,488,000	99.451	7,458,800	7,500,000	7,488,101	0	101	0	0	3.500	3.534	JJ	12,396	0	12/09/2010	01/15/2016
534187 AZ 2	LINCOLN NATIONAL CORPORATION				2FE	1,427,099	103.014	1,472,063	1,429,000	1,427,285	0	185	0	0	4.300	4.330	JD	2,731	30,211	06/15/2010	06/15/2015
539830 AE 9	LOCKHEED MARTIN CORPORATION				1FE	13,257,860	121.711	13,388,166	11,000,000	12,930,070	0	(319,071)	0	0	7.650	3.966	MN	140,250	841,500	12/16/2009	05/01/2016
546676 AR 8	LOUISVILLE GAS AND ELECTRIC COMPAN				1FE	1,992,940	95.879	1,917,588	2,000,000	1,993,110	0	170	0	0	1.625	1.699	MN	4,063	0	11/08/2010	11/15/2015
554694 AA 7	MACKINAW POWER LLC			.2	2FE	14,709,036	106.842	15,157,546	14,186,880	14,702,380	0	(6,656)	0	0	6.296	5.607	JAJO	151,349	462,917	11/30/2010	10/31/2023
BHM0JG 4H 1	MADISON GAS AND ELECTRIC CO				1Z	7,000,000	100.000	7,000,000	7,000,000	7,000,000	0	0	0	0	3.380	3.380	MN	7,229	0	11/05/2010	12/20/2020
565849 AE 6	MARATHON OIL CORP				2FE	5,961,700	114.224	5,711,195	5,000,000	5,957,707	0	(3,993)	0	0	6.600	5.258	AO	82,500	0	09/29/2010	10/01/2037
571900 AZ 2	MARRIOTT INTERNATIONAL INC				2FE	20,255,583	108.579	21,715,780	20,000,000	20,554,185	0	(98,080)	0	0	5.810	5.635	MN	164,617	1,162,000	01/26/2006	11/10/2015
574599 AX 4	MASCO CORPORATION				3FE	26,306,607	104.504	27,434,434	26,252,000	26,268,290	0	(9,845)	0	0	5.875	5.830	JJ	711,174	1,542,305	09/21/2006	07/15/2012
C5793# AE 3	MCCAIN FOODS SENIOR NOTES				2	11,000,000	102.708	11,297,880	11,000,000	11,000,000	0	0	0	0	5.280	5.280	MS	171,013	580,800	08/19/2009	09/15/2019
58154@ AA 8	MCKENZIE SPORTS PRODUCTS LLC			.1	4Z	3,828,825	100.000	3,906,825	3,906,825	3,829,985	0	1,160	0	0	14.000	9,999.999	MJSD.	97,069	0	10/28/2010	10/29/2017
581557 AU 9	MCKESSON CORP				1FE	3,221,670	107.252	3,217,566	3,000,000	3,178,650	0	(43,020)	0	0	5.250	2.411	MS	52,500	78,750	06/14/2010	03/01/2013
581557 AV 7	MCKESSON CORP				1FE	16,345,500	110.108	16,516,255	15,000,000	16,229,868	0	(115,632)	0	0	5.700	4.177	MS	285,000	427,500	04/27/2010	03/01/2017
58174# AA 2	MCKINSEY & COMPANY INC				1	7,000,000	104.485	7,313,950	7,000,000	7,000,000	0	0	0	0	3.800	3.800	MN	25,861	133,000	03/31/2010	05/26/2015
552676 AN 8	MDC HOLDINGS INC				2FE	6,693,050	104.829	7,338,016	7,000,000	6,873,146	0	48,133	0	0	5.500	6.335	MN	49,194	385,000	11/16/2006	05/15/2013
582839 AD 8	MEAD JOHNSON NUTRITION CO				2FE	7,470,628	102.813	7,710,960	7,500,000	7,473,665	0	3,038	0	0	3.500	3.598	MN	43,750	131,250	10/29/2009	11/01/2014
58933Y AA 3	MERCK & CO INC				1FE	2,990,940	99.320	2,979,595	3,000,000	2,990,983	0	43	0	0	3.875	3.911	JJ	6,781	0	12/07/2010	01/15/2021
59217E BW 3	MET LIFE GLOBAL FUNDING I				1FE	15,804,900	108.775	16,316,190	15,000,000	15,608,985	0	(162,481)	0	0	5.125	3.853	JD	44,844	768,750	10/09/2009	06/10/2014

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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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
594457 BD 4	MICHIGAN CONSOLIDATED GAS CO				..1FE	4,674,400	115.177	4,607,079	4,000,000	4,556,292	0	(118,108)	0	0	8.250	3.769	MN	55,000	330,000	03/23/2010	05/01/2014
594918 AJ 3	MICROSOFT CORPORATION				..1FE	10,712,061	93.419	10,117,282	10,830,000	10,712,550	0	489	0	0	4.500	4.567	AO	127,253	0	09/22/2010	10/01/2040
598326 B* 6	MIDWEST INDEPENDENT TRANSMISSION S				..1FE	8,500,000	101.836	8,656,060	8,500,000	8,500,000	0	0	0	0	4.320	4.320	FA	143,820	183,600	12/10/2009	02/10/2020
610202 BJ 1	MONONGAHELA POWER				..2FE	6,234,563	110.572	6,910,742	6,250,000	6,243,489	0	1,623	0	0	6.700	6.732	JD	18,611	418,750	06/02/2004	06/15/2014
61945A AA 5	MOSAIC COMPANY (THE)			13	..2FE	2,884,919	103.500	2,934,225	2,835,000	2,853,703	0	(8,832)	0	0	7.375	8.733	JD	17,423	209,081	07/13/2007	12/01/2014
620076 AZ 2	MOTOROLA INC				..2FE	9,892,200	106.020	10,602,050	10,000,000	9,919,126	0	9,210	0	0	6.000	6.145	MN	76,667	600,000	11/16/2007	11/15/2017
628931 AB 3	NBD BANK MICHIGAN				..1FE	8,437,767	118.905	7,699,073	6,475,000	8,061,900	0	(73,943)	0	0	8.250	5.669	MN	89,031	534,188	03/15/2005	11/01/2024
641423 BW 7	NEVADA POWER COMPANY				..2FE	1,000,532	115.787	1,157,868	1,000,000	1,000,431	0	(44)	0	0	6.500	6.491	FA	27,083	65,000	07/30/2008	08/01/2018
641423 BY 3	NEVADA POWER COMPANY				..2FE	4,891,200	117.793	4,711,716	4,000,000	4,864,747	0	(26,453)	0	0	7.125	4.007	MS	83,917	142,500	09/09/2010	03/15/2019
641423 BZ 0	NEVADA POWER COMPANY				..2FE	1,221,190	96.235	1,178,881	1,225,000	1,221,206	0	16	0	0	5.375	5.396	MS	19,570	0	09/09/2010	09/15/2040
64952W AW 3	NEW YORK LIFE GLOBAL FUNDING				..1FE	9,075,248	102.076	9,288,898	9,100,000	9,078,300	0	3,052	0	0	3.000	3.059	MN	43,225	136,500	04/29/2010	05/04/2015
651639 AD 8	NEWMONT MINING CORP				..2FE	3,626,310	102.642	3,079,266	3,000,000	3,036,432	0	(94,771)	0	0	8.625	5.275	MN	33,063	258,750	09/12/2003	05/15/2011
652478 AZ 1	NEWS AMERICA HOLDINGS				..2FE	23,505,600	114.649	22,929,820	20,000,000	22,918,888	0	(117,554)	0	0	7.700	6.182	AO	260,944	1,540,000	04/01/2005	10/30/2025
65473Q A* 4	NISOURCE FINANCE CORP SR SERIES A				2	14,000,000	104.408	14,617,120	14,000,000	14,000,000	0	0	0	0	5.210	5.210	MN	66,862	729,400	07/21/2005	11/28/2012
654894 AE 4	NOBLE ENERGY INC				..2FE	3,068,828	117.852	3,535,552	3,000,000	3,235,066	0	(11,640)	0	0	7.250	7.015	AO	45,917	217,500	11/16/2006	10/15/2023
655844 BB 3	NORFOLK SOUTHERN CORP				..2FE	19,920,045	112.370	22,474,080	20,000,000	19,932,750	0	11,185	0	0	5.750	5.826	JJ	530,278	1,150,000	01/12/2009	01/15/2016
655844 AE 8	NORFOLK SOUTHERN CORPORATION				..2FE	5,056,000	122.230	4,889,220	4,000,000	5,032,424	0	(23,576)	0	0	7.700	3.191	MN	39,356	154,000	10/29/2010	05/15/2017
664397 AE 6	NORTHEAST UTILITIES				..2FE	2,267,120	106.941	2,138,820	2,000,000	2,046,343	0	(34,998)	0	0	7.250	5.306	AO	36,250	145,000	07/29/2003	04/01/2012
665772 CD 9	NORTHERN STATES POWER COMPANY (MIN				..1FE	703,854	110.302	778,735	706,000	704,347	0	185	0	0	5.250	5.289	MS	12,355	37,065	03/11/2008	03/01/2018
67019E AB 3	NSTAR				..1FE	1,138,437	104.021	1,194,158	1,148,000	1,139,308	0	777	0	0	4.500	4.605	MN	6,601	51,373	11/12/2009	11/15/2019
649840 CM 5	NY STATE EL&GAS				..2FE	5,962,080	94.368	5,662,081	6,000,000	5,971,821	0	1,529	0	0	5.750	5.804	MN	57,500	345,000	05/05/2003	05/01/2023
677347 CD 6	OHIO EDISON COMPANY				..2FE	9,998,700	114.023	11,402,270	10,000,000	9,999,184	0	119	0	0	6.400	6.401	JJ	295,111	640,000	06/21/2006	07/15/2016
67740Q AF 3	OHIO NATIONAL FINANCIAL SERVICES I				..2FE	2,984,010	104.084	3,122,505	3,000,000	2,984,807	0	797	0	0	6.375	6.448	AO	32,406	97,750	04/20/2010	04/30/2020
677415 CF 6	OHIO POWER CO				..2FE	3,583,224	111.211	4,003,600	3,600,000	3,585,078	0	291	0	0	6.600	6.636	FA	89,760	237,600	02/11/2003	02/15/2033
681919 AS 5	OMNICOM GROUP INC				..2FE	5,143,300	111.448	5,572,385	5,000,000	5,089,959	0	(14,298)	0	0	5.900	5.502	AO	62,278	295,000	12/12/2006	04/15/2016
68233J AG 9	ONCOR ELECTRIC DELIVERY CO				..2FE	4,589,884	93.940	4,264,887	4,540,000	4,589,713	0	(170)	0	0	5.250	5.178	MS	71,505	0	09/29/2010	09/30/2040
68233D AL 1	ONCOR ELECTRIC DELIVERY CO				..2FE	4,357,050	113.979	4,403,005	3,863,000	4,287,693	0	(67,013)	0	0	6.375	3.448	JJ	113,556	179,329	10/04/2010	01/15/2015
68389X AC 9	ORACLE CORPORATION				..1FE	1,265,825	114.395	1,429,931	1,250,000	1,262,434	0	(1,349)	0	0	5.750	5.582	AO	15,174	71,875	05/13/2008	04/15/2018
694308 GL 5	PACIFIC GAS AND ELECTRIC CO				..1FE	606,591	112.581	667,608	593,000	603,326	0	(1,209)	0	0	5.625	5.320	MN	2,872	33,356	02/28/2008	11/30/2017
70109H AK 1	PARKER HANNIFIN CORP				..1FE	2,733,147	93.985	2,598,699	2,765,000	2,733,807	0	660	0	0	3.500	3.619	MS	29,839	0	09/07/2010	09/15/2022
693304 AH 0	PECO ENERGY				..1FE	12,531,410	108.309	13,614,429	12,570,000	12,533,682	0	585	0	0	5.950	5.972	AO	186,979	747,915	09/18/2006	10/01/2036
713448 BM 9	PEPSICO INC				..1FE	14,984,850	104.081	15,612,088	15,000,000	14,987,590	0	2,740	0	0	3.100	3.122	JJ	214,417	233,792	01/11/2010	01/15/2015
717081 DA 8	PFIZER INC				..1FE	29,962,500	112.383	33,715,035	30,000,000	28,903,783	0	221,007	0	0	5.350	5.375	MS	472,583	1,605,000	03/17/2009	03/15/2015
718592 AB 4	PHILLIPS-VAN HEUSEN CORPORATION				..3FE	1,244,500	107.250	1,276,275	1,190,000	1,235,224	0	(2,067)	0	0	7.750	7.289	MN	11,784	92,225	11/22/2005	11/15/2023
72650R AP 7	PLAINS ALL AMERICAN PIPELINE LP				..2FE	5,091,809	109.798	5,489,880	5,000,000	5,064,135	0	(8,622)	0	0	6.125	5.869	JJ	141,215	306,250	12/21/2006	01/15/2017
72650R AX 0	PLAINS ALL AMERICAN PIPELINE LP				..2FE	1,563,263	103.328	1,617,080	1,565,000	1,563,405	0	142	0	0	3.950	3.975	MS	18,202	10,475	07/07/2010	09/15/2015
693476 BE 2	PNC FUNDING CORP				..1FE	1,668,195	109.620	1,644,299	1,500,000	1,657,700	0	(10,495)	0	0	5.400	2.210	JD	4,725	40,500	09/30/2010	06/10/2014
73020* AA 1	PNG COMPANIES LLC				..2FE	10,000,000	102.886	10,288,600	10,000,000	10,000,000	0	0	0	0	4.170	4.170	FA	144,792	208,500	02/12/2010	02/26/2015
736508 K@ 0	PORTLAND GENERAL ELECTRIC COMPANY				1	15,000,000	103.191	15,478,650	15,000,000	15,000,000	0	0	0	0	3.460	3.460	JJ	239,317	259,500	12/11/2009	01/15/2015
737679 CW 8	POTOMAC ELECTRIC POWER COMPANY				..1FE	9,965,900	109.608	10,960,835	10,000,000	9,988,413	0	3,666	0	0	4.950	4.994	MN	63,250	495,000	11/17/2003	11/15/2013
BHM0JM 4W 5	PPC INDUSTRIES INC				....4Z	3,601,500	100.000	3,675,000	3,675,000	3,601,728	0	228	0	0	14.000	14.518	MJSD.	15,505	0	12/20/2010	12/21/2016
69352J AG 2	PPL ENERGY SUPPLY LLC			1	..2FE	4,043,360	111.194	4,447,749	4,000,000	4,034,649	0	(6,171)	0	0	5.700	5.490	AO	48,133	228,000	07/22/2009	10/15/2015

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying 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 Maturity
74005P AP 9	PRAXAIR INC				1FE	1,647,936	110.184	1,762,936	1,600,000	1,634,791	0	(4,712)	0	0	5.200	4.790	MS	24,498	83,200	01/28/2008	03/15/2017
74005P AR 5	PRAXAIR INC				1FE	7,164,578	108.840	7,292,267	6,700,000	7,070,746	0	(80,235)	0	0	4.625	3.220	MS	78,330	309,875	10/26/2009	03/30/2015
74005P AV 6	PRAXAIR INC				1FE	6,982,010	103.437	7,240,624	7,000,000	6,985,684	0	2,769	0	0	3.250	3.297	MS	66,986	236,347	08/27/2009	09/15/2015
740816 AD 5	PRESIDENT & FELLOWS OF HARVARD COL				1FE	2,281,720	104.239	2,084,780	2,000,000	2,280,391	0	(1,329)	0	0	5.625	4.714	AO	28,125	56,250	09/21/2010	10/01/2038
740816 AE 3	PRESIDENT AND FELLOWS OF HARVARD C				1FE	5,423,600	115.847	5,792,350	5,000,000	5,354,242	0	(35,154)	0	0	6.000	4.921	JJ	138,333	300,000	12/18/2008	01/15/2019
74153W BY 4	PRICOA GLOBAL FUNDING 1				1FE	16,995,280	108.822	17,411,575	16,000,000	16,772,090	0	(202,168)	0	0	5.450	3.940	JD	48,444	872,000	01/11/2010	06/11/2014
69351H AC 6	PRIME PROPERTY FUNDING INC				2FE	14,962,650	95.036	14,255,471	15,000,000	14,975,007	0	3,386	0	0	5.625	5.658	JJ	389,063	843,750	01/09/2007	01/15/2017
74432Q BE 4	PRUDENTIAL FINANCIAL INC				2FE	3,723,370	106.659	3,733,079	3,500,000	3,686,093	0	(37,277)	0	0	5.150	2.506	MS	45,563	90,125	07/08/2010	01/15/2013
74432Q BH 7	PRUDENTIAL FINANCIAL INC				2FE	7,598,708	103.482	7,864,656	7,600,000	7,599,248	0	419	0	0	3.625	3.631	MS	79,589	277,031	09/10/2009	09/17/2012
69362B AP 7	PSEG POWER				2FE	2,446,725	107.305	2,682,628	2,500,000	2,469,721	0	8,312	0	0	5.000	5.411	AO	31,250	125,000	01/30/2008	04/01/2014
69362B AS 1	PSEG POWER LLC				2FE	7,785,083	109.266	8,194,983	7,500,000	7,772,771	0	(12,312)	0	0	5.320	4.588	MS	117,483	0	01/14/2010	09/15/2016
744448 BU 4	PUBLIC SERVICE COLORADO				1FE	12,501,940	111.417	11,698,754	10,500,000	10,978,045	0	(255,017)	0	0	7.875	5.119	AO	206,719	826,875	06/03/2004	10/01/2012
744448 CA 7	PUBLIC SERVICE COMPANY OF COLORADO				1FE	423,292	118.084	501,855	425,000	423,340	0	21	0	0	6.500	6.530	FA	11,510	27,625	08/06/2008	08/01/2038
74456Q AQ 9	PUBLIC SVC ELEC & GAS-IBC				1FE	9,858,024	106.312	10,524,918	9,900,000	9,860,450	0	654	0	0	5.700	5.730	JD	47,025	564,300	12/13/2006	12/01/2036
74731@ BY 4	QUAD GRAPHICS INC			2	3	21,119,230	100.582	18,607,670	18,500,000	18,607,670	(1,447,074)	(245,843)	0	0	7.840	6.377	JD	8,058	1,450,400	02/23/2006	06/29/2021
74834L AM 2	QUEST DIAGNOSTICS INC				2FE	4,488,426	110.075	4,403,011	4,000,000	4,430,155	0	(55,869)	0	0	6.400	4.475	JJ	128,000	256,000	12/10/2009	07/01/2017
74834L AE 0	QUEST DIAGNOSTICS INCORPORATED				2FE	4,219,998	103.162	3,817,005	3,700,000	3,739,167	0	(70,905)	0	0	7.500	5.446	JJ	130,271	277,500	10/31/2002	07/12/2011
74834L AP 5	QUEST DIAGNOSTICS INCORPORATED				2FE	1,447,818	98.909	1,453,964	1,470,000	1,449,752	0	1,730	0	0	4.750	4.941	JJ	29,288	49,071	11/12/2009	01/30/2020
74913G AC 9	QWEST CORPORATION			3	2FE	4,418,925	108.125	4,314,188	3,990,000	4,108,751	0	(92,162)	0	0	8.875	6.267	MS	104,266	354,113	05/04/2007	03/15/2012
755111 BR 1	RAYTHEON COMPANY				1FE	2,094,855	102.052	2,143,085	2,100,000	2,095,311	0	409	0	0	4.400	4.431	FA	34,907	68,273	11/12/2009	02/15/2020
75644@ AB 8	RED CEDAR GATHERING CO			1	3	21,000,000	110.536	23,212,560	21,000,000	21,000,000	0	0	0	0	5.590	5.590	MS	342,388	1,173,900	02/16/2007	03/16/2017
75953G AC 7	RELIANT ENERGY RESOURCES CORPORATI				2FE	5,607,880	100.753	5,037,633	5,000,000	5,012,418	0	(99,532)	0	0	7.750	5.659	FA	146,389	387,500	12/18/2003	02/15/2011
774341 AA 9	ROCKWELL COLLINS INC				1FE	8,185,568	107.713	8,832,485	8,200,000	8,195,080	0	1,537	0	0	4.750	4.772	JD	32,458	389,500	11/17/2003	12/01/2013
74966* AE 7	RPC INC			3	2	16,500,000	112.394	18,545,010	16,500,000	16,500,000	0	0	0	0	7.730	5.730	MN	191,318	1,275,450	10/20/2006	11/07/2016
78632# AA 6	SADLERS SMOKEHOUSE LTD				5	2,408,359	100.000	2,454,599	2,454,599	2,422,549	0	5,467	0	0	14.000	14.434	JAJO	150,394	253,907	10/23/2007	10/23/2014
786514 BF 5	SAFEWAY INC				2FE	2,470,193	107.622	2,511,900	2,334,000	2,385,756	0	(30,167)	0	0	5.800	4.368	FA	51,141	135,372	02/08/2008	08/15/2012
786514 BQ 1	SAFEWAY INC				2FE	3,931,630	110.618	3,915,864	3,540,000	3,845,683	0	(85,947)	0	0	6.250	3.383	MS	65,146	221,250	01/08/2010	03/15/2014
800907 AN 7	SANMINA-SCI CORPORATION			13	3FE	729,638	94.000	752,000	800,000	752,000	13,954	11,046	0	0	3.052	63.537	MJSD	1,153	25,027	04/18/2008	06/15/2014
80808# AE 2	SCHREIBER FOODS INC				2Z	4,000,000	93.963	3,758,520	4,000,000	4,000,000	0	0	0	0	3.570	3.570	MN	20,230	0	08/13/2010	11/10/2017
808626 AC 9	SCIENCE APPLICATIONS INTERNATIONAL				1FE	16,614,900	107.663	16,149,450	15,000,000	15,311,124	0	(195,452)	0	0	6.250	4.799	JJ	468,750	937,500	03/12/2003	07/01/2012
80909@ AA 0	SCITOR CORPORATION			2	5	883,762	100.000	901,798	901,798	879,714	0	(3,186)	0	0	11.625	11.952	AO	22,132	52,417	09/26/2007	09/26/2017
81211K AJ 9	SEALED AIR CORP				3FE	4,922,100	105.668	5,283,420	5,000,000	4,967,103	0	11,682	0	0	5.625	5.906	JJ	129,688	281,250	10/05/2006	07/15/2013
81675* AB 0	SEMINOLE ELECTRIC COOPERATIVE				1FE	6,016,529	106.006	6,377,882	6,016,529	6,016,529	0	0	0	0	5.570	5.571	JD	2,793	335,121	12/08/2005	12/28/2024
82340* AA 5	SHEPHERDS FLAT FUND TRUST I A-1-A				2FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000	0	0	0	0	6.950	7.068	JAJO	23,149	0	12/10/2010	04/30/2032
82340* AB 3	SHEPHERDS FLAT FUND TRUST I A-1-G				1FE	12,000,000	100.000	12,000,000	12,000,000	12,000,000	0	0	0	0	4.480	4.541	JAJO	6,979	0	12/10/2010	04/30/2032
826418 BH 7	SIERRA PACIFIC POWER COMPANY				2FE	398,242	109.378	436,419	399,000	398,570	0	146	0	0	5.450	5.492	MS	7,249	21,746	08/27/2008	09/01/2013
842400 FA 6	SOUTHERN CALIFORNIA EDISON CO				1FE	4,997,600	101.355	5,067,740	5,000,000	4,997,808	0	42	0	0	5.350	5.353	JJ	123,347	267,500	06/20/2005	07/15/2035
842400 FK 4	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	760,119	111.608	852,684	764,000	761,559	0	674	0	0	5.750	5.859	MS	12,935	43,930	10/07/2008	03/15/2014
84603M EX 0	SOVEREIGN BANK				1FE	8,478,304	101.213	8,810,548	8,705,000	8,643,922	0	25,407	0	0	5.125	5.467	MS	131,361	446,131	03/20/2003	03/15/2013
26439V AB 3	SPECTRA ENERGY CAPITAL				2FE	5,207,563	109.820	5,254,888	4,785,000	5,124,126	0	(83,437)	0	0	5.668	3.564	FA	102,459	271,214	01/08/2010	08/15/2014
84755T AA 5	SPECTRA ENERGY CAPITAL LLC				2FE	693,261	111.183	697,119	627,000	693,219	0	(43)	0	0	6.200	4.484	AO	8,207	0	12/23/2010	04/15/2018
790849 AE 3	ST JUDE MEDICAL INC				1FE	10,037,600	105.444	10,544,404	10,000,000	10,027,675	0	(7,198)	0	0	3.750	3.671	JJ	172,917	361,458	08/06/2009	07/15/2014

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
86787G AG 7	SUNTRUST BANKS INC				2FE	457,446	104.503	478,621	458,000	450,203	0	1,433	0	0	5.000	5.016	MS	7,633	22,900	11/16/2006	09/01/2015
238576 A* 3	TBG ACQUISITION CORPORATION			1	5	2,570,998	100.000	2,677,047	2,677,047	2,595,791	0	7,779	0	0	11.500	20.144	FA	128,275	304,431	01/30/2007	01/31/2017
872312 AA 1	TCM SUB LLC				2FE	11,543,064	102.494	11,841,127	11,553,000	11,544,962	0	1,819	0	0	3.550	3.568	JJ	189,116	239,243	12/08/2009	01/15/2015
87875U AH 5	TECO FINANCE INC				2FE	5,684,441	113.258	6,059,325	5,350,000	5,608,476	0	(30,169)	0	0	6.572	5.708	MN	58,600	351,602	12/21/2007	11/01/2017
88031V AA 7	TENASKA GATEWAY PARTNERS LTD			2	2FE	4,273,357	101.429	4,334,423	4,273,357	4,273,357	0	0	0	0	6.052	6.052	MJSD	718	256,067	05/31/2007	12/30/2023
882384 AB 6	TEXAS EASTERN TRANSMISSION LP			1	2FE	4,983,514	97.284	4,864,189	5,000,000	4,983,607	0	93	0	0	4.125	4.167	JD	14,323	0	12/03/2010	12/01/2020
073902 PR 3	THE BEAR STEARNS COMPANIES INC				1FE	19,529,000	114.134	22,826,841	20,000,000	19,646,038	0	40,241	0	0	6.400	6.729	AO	316,444	1,280,000	11/15/2007	10/02/2017
24969* AC 3	THE DEPOSITORY TRUST COMPANY				1	10,000,000	105.934	10,593,400	10,000,000	10,000,000	0	0	0	0	5.630	5.630	AO	118,856	563,000	03/20/2009	04/15/2016
38144L AC 4	THE GOLDMAN SACHS GROUP INC				1FE	3,141,120	106.953	3,208,578	3,000,000	3,058,003	0	(29,785)	0	0	5.450	4.340	MN	27,250	163,500	01/31/2008	11/01/2012
665859 AL 8	THE NORTHERN TRUST COMPANY (LONDON				1FE	5,782,227	95.720	5,541,231	5,789,000	5,782,318	0	91	0	0	3.450	3.464	MN	31,622	0	11/01/2010	11/04/2020
883556 AS 1	THERMO FISHER SCIENTIFIC INC				1FE	2,639,063	101.863	2,546,569	2,500,000	2,635,230	0	(3,833)	0	0	3.200	1.894	MN	13,333	0	11/09/2010	05/01/2015
88732J AG 3	TIME WARNER CABLE INC				2FE	26,724,000	106.163	26,540,775	25,000,000	25,933,558	0	(599,635)	0	0	5.400	2.843	JJ	671,250	1,350,000	09/01/2009	07/02/2012
887315 BA 6	TIME WARNER COMPANIES INC				2FE	3,094,047	119.843	3,457,458	2,885,000	2,981,156	0	(15,314)	0	0	8.050	7.248	JJ	107,090	232,243	01/24/2001	01/15/2016
887315 BH 1	TIME WARNER COMPANIES INC				2FE	8,677,120	121.176	9,694,096	8,000,000	8,563,950	0	(26,186)	0	0	7.570	6.750	FA	252,333	605,600	02/03/2006	02/01/2024
887315 BM 0	TIME WARNER COMPANIES INC				2FE	13,718,070	112.556	14,632,332	13,000,000	13,769,803	0	(24,551)	0	0	6.950	6.481	JJ	416,614	903,500	11/15/2005	01/15/2028
88731E AF 7	TIME WARNER ENTERTAINMENT COMPANY				2FE	5,534,650	125.562	6,278,100	5,000,000	5,392,599	0	(19,297)	0	0	8.375	7.386	MS	123,299	418,750	01/04/2001	03/15/2023
887317 AC 9	TIME WARNER INC				2FE	1,580,736	112.872	1,805,947	1,600,000	1,586,048	0	1,927	0	0	5.875	6.053	MN	12,011	94,000	01/28/2008	11/15/2016
891027 AN 4	TORCHMARK CORP				2FE	15,782,550	107.023	16,053,377	15,000,000	15,548,522	0	(83,863)	0	0	6.375	5.587	JD	42,500	956,250	01/16/2008	06/15/2016
893045 AC 8	TRANS-ALLEGHENY INTERSTATE LINE CO				2FE	8,468,210	102.773	8,735,733	8,500,000	8,473,701	0	5,491	0	0	4.000	4.084	JJ	156,778	160,555	01/19/2010	01/15/2015
893570 BM 2	TRANSCONTINENTAL GAS PIPE LINE				2FE	4,526,000	116.715	5,835,752	5,000,000	4,604,492	0	11,840	0	0	7.250	8.144	JD	30,208	362,500	02/01/2002	12/01/2026
893570 BT 7	TRANSCONTINENTAL GAS PIPE LINE				2FE	1,147,500	110.505	1,105,045	1,000,000	1,041,326	0	(24,910)	0	0	8.875	6.018	JJ	40,924	88,750	03/28/2006	07/15/2012
893830 AS 8	TRANSOCEAN INC				2FE	2,583,024	105.029	2,573,215	2,450,000	2,564,640	0	(12,862)	0	0	6.000	5.215	MS	43,283	147,000	08/20/2009	03/15/2018
89417E AG 4	TRAVELERS CO INC				1FE	4,438,002	97.144	4,315,123	4,442,000	4,438,057	0	55	0	0	3.900	3.911	MN	28,873	0	10/27/2010	11/01/2020
902118 BM 9	TYCO INTERNATIONAL FINANCE SA		R		1FE	2,242,193	105.859	2,381,833	2,250,000	2,243,969	0	1,440	0	0	4.125	4.202	AO	19,594	95,391	09/30/2009	10/15/2014
9021EQ AD 6	TYCO/TYCO INTL FIN SA				1FE	968,592	119.979	1,191,396	993,000	971,598	0	1,415	0	0	6.875	7.178	JJ	31,479	68,269	06/13/2008	01/15/2021
90388@ AE 1	ULTRA RESOURCES INC				2	9,625,000	103.542	9,965,918	9,625,000	9,625,000	0	0	0	0	4.980	5.020	MS	159,775	272,516	12/22/2009	01/27/2017
90471* AA 9	UNIFIRST CORP			3	1	12,000,000	97.657	11,718,840	12,000,000	12,000,000	0	0	0	0	0.802	7.893	MJSD	4,809	101,656	08/16/2006	09/14/2013
91321* AJ 0	UNIMIN CORP SERIES C				1	7,500,000	105.759	7,931,925	7,500,000	7,500,000	0	0	0	0	4.920	4.920	JD	15,375	369,000	12/04/2009	12/16/2016
90520E AB 7	UNION BANK NA				1FE	5,985,120	100.346	6,020,746	6,000,000	5,985,321	0	201	0	0	2.126	5.091	JD	5,314	0	12/09/2010	12/16/2013
31953* AB 8	UNION PACIFIC RAILROAD CO			2	1	5,638,680	107.661	6,070,659	5,638,680	5,638,680	0	0	0	0	5.230	5.225	JJ	146,632	288,492	12/06/2006	12/28/2021
31953* AC 6	UNION PACIFIC RAILROAD CO			2	1	3,382,656	107.661	3,641,801	3,382,656	3,382,656	0	0	0	0	5.230	5.225	JJ	87,965	173,067	12/06/2006	12/28/2021
910637 Q@ 9	UNITED ILLUMINATING COMPANY (THE)				2	5,000,000	109.364	5,468,200	5,000,000	5,000,000	0	0	0	0	6.510	6.510	JD	27,125	325,500	06/30/2008	12/01/2018
913017 BM 0	UNITED TECHNOLOGIES CORPORATION				1FE	675,896	113.067	734,933	650,000	669,487	0	(2,304)	0	0	5.375	4.861	JD	1,553	34,938	01/28/2008	12/15/2017
913017 BQ 1	UNITED TECHNOLOGIES CORPORATION				1FE	26,294,088	116.733	29,912,745	25,625,000	24,988,669	0	50,168	0	0	6.125	5.788	FA	653,971	1,569,531	12/18/2008	02/01/2019
91324P BC 5	UNITEDHEALTH GROUP INC				1FE	10,194,197	112.293	11,229,272	10,000,000	10,147,541	0	(17,083)	0	0	6.000	5.736	MN	76,667	600,000	01/11/2008	11/15/2017
91324P BM 3	UNITEDHEALTH GROUP INCORPORATED				1FE	1,993,300	95.402	1,908,038	2,000,000	1,993,402	0	102	0	0	3.875	3.916	AO	14,208	0	10/20/2010	10/15/2020
91160H AB 3	US BANCORP GTD			3	1FE	8,071,440	100.601	8,048,112	8,000,000	8,032,150	0	(24,311)	0	0	0.661	0.543	MON	732	54,498	05/13/2009	04/27/2012
90361# AA 8	UTC CTL PASS THROUGH TRUST CERTIFI				1	4,210,648	101.214	4,261,765	4,210,648	4,210,648	0	0	0	0	3.560	3.560	MON	12,075	26,435	06/21/2010	04/02/2019
91913Y AM 2	VALERO ENERGY CORP				2FE	1,022,350	107.798	1,077,981	1,000,000	1,016,643	0	(2,071)	0	0	6.125	5.811	JD	2,722	61,250	01/30/2008	06/15/2017
91913Y AQ 3	VALERO ENERGY CORPORATION				2FE	2,244,060	104.382	2,348,604	2,250,000	2,245,035	0	975	0	0	4.500	4.560	FA	42,188	48,656	02/03/2010	02/01/2015
92203# AN 8	VANGUARD GROUP INC/THE				1	7,000,000	98.039	6,862,730	7,000,000	7,000,000	0	0	0	0	4.630	4.630	FA	116,136	162,050	01/22/2010	02/22/2017
922122 AB 2	VARCO INTL INC				2FE	12,033,505	102.056	10,715,889	10,500,000	10,578,500	0	(228,908)	0	0	7.250	4.951	MN	126,875	761,250	09/15/2003	05/01/2011

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	Foreign	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	Maturity
92344S AP 5	VERIZON WIRELESS CAPITAL LLC				1FE	29,049,949	110.271	32,212,248	29,212,000	29,089,865	0	35,290	0	0	5.550	5.697	FA	675,528	1,621,266	01/30/2009	02/01/2014
927804 FC 3	VIRGINIA ELECTRIC AND POWER COMPAN				1FE	2,548,008	114.947	2,758,728	2,400,000	2,510,478	0	(13,495)	0	0	5.950	5.129	MS	42,047	142,800	01/28/2008	09/15/2017
92976G AD 3	WACHOVIA BANK N A				1FE	7,724,625	106.046	7,953,428	7,500,000	7,676,239	0	(38,756)	0	0	4.875	4.241	FA	152,344	365,625	09/24/2009	02/01/2015
929903 CF 7	WACHOVIA CORP				1FE	1,029,810	103.649	1,036,491	1,000,000	1,006,748	0	(8,240)	0	0	5.300	4.418	AO	11,189	53,000	01/28/2008	10/15/2011
931142 CJ 0	WAL-MART STORES INC				1FE	1,056,838	114.904	1,154,780	1,005,000	1,044,680	0	(4,513)	0	0	5.800	5.130	FA	22,021	58,290	03/25/2008	02/15/2018
931142 CK 7	WAL-MART STORES INC				1FE	1,248,120	117.485	1,174,848	1,000,000	1,247,055	0	(1,065)	0	0	6.500	4.839	FA	24,556	0	10/04/2010	08/15/2037
931142 CL 5	WAL-MART STORES INC				1FE	2,373,267	107.436	2,555,902	2,379,000	2,376,220	0	1,133	0	0	4.250	4.304	AO	21,345	101,108	04/08/2008	04/15/2013
931142 CZ 4	WAL-MART STORES INC				1FE	5,977,140	93.985	5,639,076	6,000,000	5,977,497	0	357	0	0	3.250	3.295	AO	35,750	0	10/18/2010	10/25/2020
25468P CG 9	WALT DISNEY COMPANY				1FE	1,869,893	114.960	2,011,795	1,750,000	1,838,850	0	(11,188)	0	0	6.000	5.077	JJ	47,833	105,000	01/30/2008	07/17/2017
94106L AU 3	WASTE MANAGEMENT INC				2FE	8,173,340	121.010	8,470,707	7,000,000	8,054,189	0	(101,358)	0	0	7.375	5.102	MS	157,743	516,250	10/21/2009	03/11/2019
92929Q AQ 0	WASTE MANAGEMENT INC				2FE	17,110,800	115.434	17,315,145	15,000,000	16,874,616	0	(72,141)	0	0	7.100	5.915	FA	443,750	1,065,000	12/14/2005	08/01/2026
94106L AG 4	WASTE MANAGEMENT INC				2FE	10,529,962	118.229	10,305,993	8,717,000	10,377,670	0	(50,253)	0	0	7.375	5.762	MN	82,146	642,879	06/07/2005	05/15/2029
94106L AR 0	WASTE MANAGEMENT INC				2FE	7,979,879	108.081	8,895,066	8,230,000	8,090,980	0	38,603	0	0	5.000	5.581	MS	121,164	411,500	01/28/2008	03/15/2014
941848 B* 3	WATERS CORPORATION				2	4,000,000	101.998	4,079,920	4,000,000	4,000,000	0	0	0	0	3.750	3.750	FA	62,500	75,000	12/18/2009	02/01/2015
BHM0JG 3K 5	WATERS CORPORATION				2Z	3,000,000	100.000	3,000,000	3,000,000	3,000,000	0	0	0	0	0.000	2.500	MS	0	0	11/03/2010	03/15/2015
942683 AD 5	WATSON PHARMACEUTICALS INC				2FE	9,560,544	106.478	10,221,866	9,600,000	9,570,322	0	7,287	0	0	5.000	5.095	FA	181,333	468,000	08/18/2009	08/15/2014
958587 BD 8	WESTERN MASSACHUSETTS ELECTRIC CO				2FE	4,970,100	106.526	5,326,298	5,000,000	4,990,455	0	3,265	0	0	5.000	5.078	MS	83,333	250,000	09/25/2003	09/01/2013
963320 AN 6	WHIRLPOOL CORP				2FE	9,956,900	110.274	11,027,430	10,000,000	9,972,913	0	4,012	0	0	6.500	6.559	JD	28,889	650,000	07/17/2006	06/15/2016
96432W AA 3	WHITE PINE HYDRO LLC				2	18,800,000	100.687	18,929,156	18,800,000	18,800,000	0	0	0	0	6.310	6.311	JJ	563,483	1,186,280	05/30/2007	07/10/2017
BHM02Q NB 9	WIDEOPENWEST FINANCE LLC				3	5FE	529,920	88.250	483,985	548,424	483,985	28,274	1,880	0	0	6.552	7.860	MON	1,697	37,552	05/06/2009	06/29/2015
96950F AB 0	WILLIAMS PARTNERS LP				2FE	4,797,960	103.307	4,958,745	4,800,000	4,798,156	0	196	0	0	3.800	3.809	FA	68,907	94,240	02/02/2010	02/15/2015
96950F AG 9	WILLIAMS PARTNERS LP				1	2FE	6,011,060	94.719	5,683,134	6,000,000	6,010,929	0	(131)	0	0	4.125	4.102	MN	35,750	0	11/03/2010	11/15/2020
96950H AD 2	WILLIAMS PARTNERS LP					2FE	5,697,500	116.153	5,807,645	5,000,000	5,619,729	0	(77,771)	0	0	7.250	4.871	FA	151,042	181,250	02/02/2010	02/01/2017
97164# AF 1	WILMINGTON INVESTMENTS INC				2	8,000,000	102.089	8,167,120	8,000,000	8,000,000	0	0	0	0	5.380	5.380	JD	19,129	215,200	06/02/2010	06/15/2017
92931B AC 0	WPS RESOURCES CORP				13	2FE	4,089,100	96.500	3,946,850	4,090,000	4,089,107	0	2	0	0	6.110	6.113	JD	20,825	249,899	11/28/2006	12/01/2066
984121 BP 7	XEROX CORP					2FE	1,185,900	113.967	1,139,670	1,000,000	1,181,125	0	(4,775)	0	0	6.400	2.651	MS	18,844	0	11/03/2010	03/15/2016
98385X AP 1	XTO ENERGY INC					1FE	4,618,040	114.720	4,588,787	4,000,000	4,589,512	0	(28,528)	0	0	5.500	3.257	JD	9,778	110,000	07/29/2010	06/15/2018
98385X AT 3	XTO ENERGY INC					1FE	2,455,740	121.755	2,739,493	2,250,000	2,431,732	0	(17,993)	0	0	6.500	5.244	JD	6,500	146,250	08/21/2009	12/15/2018
98458P AB 1	YALE UNIVERSITY					1FE	17,069,108	103.481	17,699,395	17,104,000	17,076,749	0	6,705	0	0	2.900	2.945	AO	104,714	461,570	11/03/2009	10/15/2014
06849A AB 5	ABX FINANCING COMPANY					1FE	4,966,823	108.667	5,433,373	5,000,000	4,967,369	0	489	0	0	6.350	6.401	AO	67,028	317,500	10/04/2006	10/15/2036
064149 A6 4	BANK OF NOVA SCOTIA			A		1FE	12,983,360	103.876	13,503,817	13,000,000	12,986,283	0	2,923	0	0	3.400	3.428	JJ	195,217	221,000	01/19/2010	01/22/2015
06849A AA 7	BARRICK INTERNATIONAL BANK CORP			A		1FE	12,140,233	110.439	13,252,658	12,000,000	12,121,460	0	(17,363)	0	0	5.750	5.542	AO	145,667	690,000	12/05/2006	10/15/2016
C1068* AA 2	BONAVISTA ENERGY TRUST			A		2Z	10,000,000	94.555	9,455,500	10,000,000	10,000,000	0	0	0	0	3.660	3.660	MN	59,983	0	10/19/2010	11/02/2017
136385 AB 7	CANADIAN NATURAL RESOURCES LIMITED			A		2FE	2,179,960	103.135	2,062,698	2,000,000	2,013,552	0	(24,160)	0	0	6.700	5.405	JJ	61,789	134,000	09/09/2002	07/15/2011
136385 AK 7	CANADIAN NATURAL RESOURCES LIMITED			A		2FE	699,930	114.016	798,111	700,000	699,948	0	7	0	0	5.700	5.701	MN	5,098	39,900	01/30/2008	05/15/2017
13645R AH 7	CANADIAN PACIFIC RAILWAY COMPANY			A		2FE	942,889	113.729	1,137,293	1,000,000	953,030	0	4,660	0	0	6.500	7.335	MN	8,306	65,000	05/14/2008	05/15/2018
125094 AB 8	CDP FINANCIAL INC			A		1	13,995,520	101.651	14,231,084	14,000,000	13,996,450	0	846	0	0	3.000	3.007	MN	42,000	420,000	11/20/2009	11/25/2014
15135U AB 5	CENOVUS ENERGY INC			A		2FE	5,400,527	107.234	5,796,014	5,405,000	5,400,999	0	472	0	0	4.500	4.520	MS	71,616	121,613	09/15/2009	09/15/2014
126194 AA 7	CPR LEASING LTD			A	2	2	2,928,021	101.588	2,974,518	2,928,021	2,928,021	0	0	0	0	5.570	5.572	JD	3,171	163,077	12/10/2009	12/24/2024
292505 AF 1	ENCANA CORP			A		2FE	1,234,764	113.732	1,364,785	1,200,000	1,226,330	0	(3,052)	0	0	5.900	5.513	JD	5,900	70,800	01/30/2008	12/01/2017
292506 AA 0	ENCANA CORPORATION			A		2FE	11,912,160	111.364	13,363,632	12,000,000	11,952,818	0	12,459	0	0	5.800	5.930	MN	116,000	696,000	06/26/2007	05/01/2014
349553 A* 8	FORTIS INC SR UNSEC NT			A		1	14,000,000	109.927	15,389,780	14,000,000	14,000,000	0	0	0	0	5.740	5.740	AO	136,166	803,618	07/20/2004	10/30/2014

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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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
448055 AE 3	HUSKY ENERGY INC		A		2FE	6,329,748	109.801	6,428,853	5,855,000	6,211,355	0	(94,368)	0	0	5.900	3.994	JD	15,353	345,445	09/25/2009	06/15/2014
448055 AA 1	HUSKY OIL LIMITED		A		2FE	4,170,292	107.003	4,280,112	4,000,000	4,115,454	0	(76,301)	0	0	6.250	4.533	JD	11,111	250,000	11/02/2009	06/15/2012
C4861* AA 5	IRVING OIL LTD		A		2	10,000,000	104.495	10,449,500	10,000,000	10,000,000	0	0	0	0	5.670	5.670	JJ	255,150	283,500	12/11/2009	01/19/2017
C4861# AF 0	IRVING OIL LTD SR NOTES SERIES F		A		2	2,000,000	103.647	2,072,940	2,000,000	2,000,000	0	0	0	0	5.560	5.560	AO	25,947	111,200	03/10/2005	04/07/2017
59151K AE 8	METHANEX CORPORATION		A		3FE	1,318,169	105.250	1,284,050	1,220,000	1,247,449	0	(15,522)	0	0	8.750	7.256	FA	40,328	106,750	12/28/2005	08/15/2012
707886 F# 9	PENN WEST PETROLEUM LTD		A		2	5,000,000	102.270	5,113,500	5,000,000	5,000,000	0	0	0	0	5.290	5.290	MS	77,146	132,250	03/01/2010	03/16/2017
707886 F@ 1	PENN WEST PETROLEUM LTD		A		2	10,000,000	102.042	10,204,200	10,000,000	10,000,000	0	0	0	0	4.530	4.530	MS	132,125	226,500	03/01/2010	03/16/2015
C7277* AB 4	PIPELINE MANAGEMENT INC SER B		C	3	2	8,000,000	108.104	10,948,820	8,000,000	10,192,724	0	0	0	531,828	6.100	6.100	AO	108,807	611,481	10/01/2004	10/28/2014
73755L AF 4	POTASH CORP OF SASKATCHEWAN INC		A		2FE	23,638,755	115.254	24,203,395	21,000,000	23,379,600	0	(225,735)	0	0	6.500	4.838	MN	174,417	1,365,000	11/10/2009	05/15/2019
73755L AB 3	POTASH CORP SASKATCHEWAN		A		2FE	12,769,455	102.809	11,386,060	11,075,000	11,191,069	0	(271,163)	0	0	7.750	5.096	MN	73,910	858,313	11/16/2006	05/31/2011
77509N AH 6	ROGERS CABLE INC		A		2FE	360,000	111.166	400,199	360,000	360,000	0	0	0	0	6.250	6.248	JD	1,000	22,500	06/16/2003	06/15/2013
775109 AK 7	ROGERS COMMUNICATIONS INC		A		2FE	875,720	120.226	1,054,381	877,000	875,953	0	102	0	0	6.800	6.818	FA	22,529	59,636	07/30/2008	08/15/2018
775109 AL 5	ROGERS COMMUNICATIONS INC		A		2FE	1,028,710	124.863	1,248,631	1,000,000	1,028,005	0	(312)	0	0	7.500	7.262	FA	28,333	75,000	08/14/2008	08/15/2038
77531Q AM 0	ROGERS WIRELESS INC		A		2FE	3,537,840	118.642	3,559,272	3,000,000	3,439,134	0	(94,833)	0	0	7.500	3.707	MS	66,250	225,000	12/11/2009	03/15/2015
78008K BS 1	ROYAL BANK OF CANADA		A		1FE	6,001,562	100.202	6,028,164	6,016,000	6,002,717	0	1,156	0	0	2.625	2.670	JD	7,019	66,239	07/07/2010	12/15/2015
87425E AK 9	TALISMAN ENERGY INC		A		2FE	2,386,391	106.802	2,317,597	2,170,000	2,385,559	0	(832)	0	0	6.250	5.537	FA	56,510	0	09/29/2010	02/01/2038
87425E AM 5	TALISMAN ENERGY INC		A		2FE	11,762,692	94.031	11,283,708	12,000,000	11,764,461	0	1,769	0	0	3.750	3.988	FA	61,250	0	11/29/2010	02/01/2021
878742 AQ 8	TECK RESOURCES LTD		A	1	2FE	18,406,250	130.000	19,500,000	15,000,000	18,026,341	0	(379,909)	0	0	10.750	5.576	MN	206,042	1,075,000	05/12/2010	05/15/2019
89346D AD 9	TRANSALTA CORPORATION		A		2FE	2,217,178	105.660	2,347,769	2,222,000	2,218,136	0	848	0	0	4.750	4.799	JJ	48,668	70,950	11/09/2009	01/15/2015
89352H AE 9	TRANSCANADA PIPELINES LIMITED		A		1FE	1,281,513	124.347	1,594,125	1,282,000	1,281,525	0	5	0	0	7.250	7.252	FA	35,113	92,945	08/06/2008	08/15/2038
055451 AF 5	BHP BILLITON FINANCE (USA) LTD		F		1FE	694,064	110.682	774,776	700,000	695,644	0	570	0	0	5.400	5.519	MS	9,660	37,800	01/29/2008	03/29/2017
099514 A@ 0	BORAL LIMITED		F		2	10,000,000	115.220	11,522,000	10,000,000	10,000,000	0	0	0	0	7.120	7.120	AO	148,333	712,000	03/06/2008	04/16/2018
2027A0 DH 9	COMMONWEALTH BANK OF AUSTRALIA		F		1FE	19,495,963	103.309	20,203,178	19,556,000	19,509,494	0	11,206	0	0	3.750	3.818	AO	154,818	733,350	10/08/2009	10/15/2014
30239X AC 1	FBG FINANCE LTD		F		2FE	3,663,205	107.702	3,769,562	3,500,000	3,629,421	0	(25,897)	0	0	5.125	4.205	JD	7,972	179,375	09/02/2009	06/15/2015
767201 AC 0	RIO TINTO FINANCE (USA) LIMITED		F		1FE	11,295,629	116.585	12,194,739	10,460,000	11,203,418	0	(78,722)	0	0	6.500	5.347	JJ	313,509	679,900	10/20/2009	07/15/2018
9612EM AH 2	WESTPAC BANKING CORP - (LT) GTD		F		1FE	17,973,360	104.206	18,757,005	18,000,000	17,979,965	0	5,068	0	0	2.900	2.932	MS	160,950	522,000	09/02/2009	09/10/2014
92928W AF 2	WMC FINANCE (USA) LIMITED		F		1FE	30,083,138	108.146	31,794,895	29,400,000	29,592,056	0	(74,817)	0	0	5.125	4.830	MN	192,529	1,506,750	05/13/2003	05/15/2013
980888 AA 9	WOOLWORTHS LIMITED		F		1FE	3,197,233	111.782	3,577,014	3,200,000	3,187,640	0	2,142	0	0	5.550	5.562	MN	22,693	177,600	11/16/2006	11/15/2015
B7894* AA 0	SILFIN NV SERIES A		F		1	7,500,000	105.759	7,931,925	7,500,000	7,500,000	0	0	0	0	4.920	4.920	JD	15,375	369,000	12/04/2009	12/16/2016
71645W AP 6	PETROBRAS INTERNATIONAL FINANCE CO		F		1	6,424,496	103.757	6,728,628	6,485,000	6,429,732	0	4,513	0	0	5.750	5.874	JJ	166,764	269,308	10/28/2009	01/20/2020
91911T AK 9	VALE OVERSEAS LIMITED		F		2FE	4,634,450	110.493	4,618,607	4,180,000	4,632,739	0	(1,710)	0	0	6.875	6.074	MN	40,711	143,688	09/08/2010	11/10/2039
05965X AD 1	BANCO SANTANDER CHILE SA		F		1FE	6,036,060	100.479	6,028,722	6,000,000	6,023,581	0	(12,178)	0	0	2.875	2.657	MN	23,000	172,500	12/17/2009	11/13/2012
21987B AN 8	CODELCO INC		F		1FE	687,673	94.754	663,275	700,000	687,834	0	161	0	0	3.750	5.234	MN	4,156	0	10/28/2010	11/04/2020
268270 AA 3	E.CL S.A		F		2FE	1,181,184	99.066	1,188,792	1,200,000	1,181,243	0	59	0	0	5.625	5.838	JD	2,813	0	12/09/2010	01/15/2021
87938X AA 9	TELEFONICA MOVILES CHILE S.A		F		2FE	698,089	95.978	671,845	700,000	698,140	0	51	0	0	2.875	5.075	MN	2,907	0	11/03/2010	11/09/2015
K3752# AD 0	KOBENHAVNS LUFTHAVNE		F		2	5,000,000	105.683	5,284,150	5,000,000	5,000,000	0	0	0	0	5.640	5.640	JD	1,567	141,000	05/20/2010	06/29/2018
86210M AB 2	STORA ENSO OYJ		F		3FE	400,054	103.500	513,360	496,000	436,568	0	8,364	0	0	6.404	6.566	AO	6,706	31,764	11/16/2006	04/15/2016
204386 AK 2	COMPAGNIE GENERALE DE GEOPHYSIQUE		F	1	3FE	932,625	102.130	919,170	900,000	919,170	26,506	(3,961)	0	0	7.750	7.747	MN	8,913	69,750	10/25/2007	05/15/2017
25214B AE 4	DEXIA CREDIT LOCAL		F		1FE	9,968,700	101.459	10,145,921	10,000,000	9,975,977	0	7,277	0	0	2.750	2.833	JJ	130,625	135,972	01/05/2010	01/10/2014
268317 AA 2	ELECTRICITE DE FRANCE		F		1FE	14,940,450	110.786	16,617,833	15,000,000	14,961,529	0	11,194	0	0	5.500	5.591	JJ	355,208	825,000	01/21/2009	01/26/2014
L08938 AG 4	GIE SUEZ ALLIANCE		D		1FE	16,687,904	142.502	19,950,222	16,687,904	18,781,700	0	0	0	(1,304,800)	5.500	6.230	NOV	101,884	1,017,594	10/17/2003	11/26/2012
89152U AA 0	TOTAL CAPITAL SA		F		1FE	21,903,420	102.418	22,531,904	22,000,000	21,922,042	0	14,971	0	0	3.125	3.206	AO	169,965	687,500	09/25/2009	10/02/2015

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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	Foreign	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	Maturity
2515E0 AA 7	DEUTSCHE BANK FINANCIAL LLC				1FE	991,020	107.310	1,073,099	1,000,000	996,229	0	792	0	0	5.375	5.478	FA	19,410	53,750	02/19/2003	03/02/2015
25156P AK 9	DEUTSCHE TELEKOM INTERNATIONAL FIN		F		2FE	1,001,540	110.303	1,103,034	1,000,000	1,000,866	0	(296)	0	0	5.875	5.837	FA	21,378	58,750	08/14/2008	08/20/2013
25156P AL 7	DEUTSCHE TELEKOM INTERNATIONAL FIN		F		2FE	1,695,746	118.007	2,001,401	1,696,000	1,695,792	0	20	0	0	6.750	6.750	FA	41,658	114,480	08/11/2008	08/20/2018
268789 AA 2	E.ON INTERNATIONAL FINANCE B.V		F		1FE	1,394,092	112.825	1,579,556	1,400,000	1,395,360	0	494	0	0	5.800	5.856	AO	13,759	81,200	04/15/2008	04/30/2018
826200 AD 9	SIEMENS FINANCIERINGSMAATSCHAPPIJ		F		1FE	39,742,604	112.891	44,938,680	39,807,000	39,750,884	0	2,082	0	0	6.125	6.139	FA	907,544	2,438,179	09/08/2006	08/17/2026
D8211@ AD 4	SUD-CHEMIE FINANCE GMBH		F	3	2	19,000,000	102.243	19,426,170	19,000,000	19,000,000	0	0	0	0	5.230	5.130	MS	251,185	993,700	08/06/2004	09/30/2011
22303Q AG 5	COVIDIEN INTERNATIONAL FINANCE SA		F		1FE	1,044,493	113.651	1,136,508	1,000,000	1,034,466	0	(4,107)	0	0	6.000	5.387	AO	12,667	60,000	01/28/2008	10/15/2017
G7815@ AA 9	SAP IRELAND US FINANCIAL SERVICES		F		1	10,000,000	94.974	9,497,400	10,000,000	10,000,000	0	0	0	0	2.340	2.340	AO	50,050	0	09/28/2010	10/14/2015
88166B AA 8	TEVA PHARMACEUTICAL FINANCE III LL		F	3	1FE	11,539,000	100.401	11,585,283	11,539,000	11,539,000	0	0	0	0	0.704	1.522	MJSD	2,707	48,457	06/15/2010	12/19/2011
88163V AD 1	TEVA PHARMACEUTICAL FINANCE LLC				1FE	1,182,945	112.599	1,125,986	1,000,000	1,181,948	0	(997)	0	0	6.150	4.884	FA	25,625	0	09/21/2010	02/01/2036
29268B AB 7	ENEL FINANCE INTERNATIONAL SA		F		1FE	18,595,110	108.424	18,432,097	17,000,000	18,373,474	0	(169,789)	0	0	6.250	4.825	MS	312,847	1,062,500	09/02/2009	09/15/2017
29268B AD 3	ENEL FINANCE INTERNATIONAL SA		F		1FE	564,809	101.879	571,539	561,000	563,933	0	(713)	0	0	3.875	3.725	AO	5,072	21,739	10/02/2009	10/07/2014
583491 AA 3	MECCANICA HOLDINGS USA INC		F		2FE	3,250,380	105.725	3,171,744	3,000,000	3,225,223	0	(20,536)	0	0	6.250	5.151	JJ	86,458	187,500	10/02/2009	07/15/2019
87927V AV 0	TELECOM ITALIA CAPITAL		F		2FE	1,852,000	99.090	1,835,145	1,852,000	1,852,000	0	0	0	0	7.721	7.720	JD	10,724	142,993	05/28/2008	06/04/2038
T9277N AP 0	TELECOM ITALIA SPA		D		2FE	37,224,433	143.882	28,776,334	41,048,965	28,799,532	0	166,281	0	(940,468)	5.875	6.855	MAY	1,144,104	1,688,122	07/18/2007	05/19/2023
90466G AC 6	UNICREDITO LUXEMBOURG FINANCE SA		F		1FE	8,088,708	97.000	7,855,060	8,098,000	8,090,980	0	804	0	0	6.000	6.027	AO	82,330	485,880	04/17/2008	10/31/2017
064255 AB 8	BANK OF TOKYO-MITSUBISHI UFJ LTD		F		1FE	15,951,457	104.656	16,701,013	15,958,000	15,952,596	0	1,139	0	0	3.850	3.859	JJ	271,352	307,192	01/13/2010	01/22/2015
500630 BP 2	KOREA DEVELOPMENT BANK (THE)		F		1	520,315	105.950	529,750	500,000	508,925	0	(4,087)	0	0	5.300	4.376	JJ	12,072	26,500	02/01/2008	01/17/2013
500630 BR 8	KOREA DEVELOPMENT BANK (THE)		F		1	5,484,820	102.546	5,640,010	5,500,000	5,487,057	0	2,237	0	0	4.375	5.185	FA	94,245	120,313	02/03/2010	08/10/2015
03938L AM 6	ARCELORMITTAL		F		2FE	8,018,825	126.382	8,846,740	7,000,000	7,921,429	0	(75,485)	0	0	9.850	7.693	JD	57,458	689,500	09/10/2009	06/01/2019
03938L AP 9	ARCELORMITTAL		F		2FE	9,805,100	103.778	10,377,830	10,000,000	9,806,880	0	1,780	0	0	7.000	7.158	AO	147,778	713,611	02/08/2010	10/15/2039
L4804# AA 1	HOLCIM US FINANCE SA RL & CIE SCS				2	20,000,000	107.736	21,547,200	20,000,000	20,000,000	0	0	0	0	5.960	5.960	FA	407,267	1,192,000	08/04/2006	08/30/2013
45820E AU 6	INTELSAT (BERMUDA) LTD		F	1	4FE	1,296,505	108.000	1,398,600	1,295,000	1,295,842	20,466	(199)	0	0	9.250	11.549	JD	5,324	119,788	06/19/2006	06/15/2016
902133 AF 4	TYCO ELECTRONICS GROUP SA				2FE	1,175,060	113.641	1,136,415	1,000,000	1,169,940	0	(5,120)	0	0	6.550	3.683	AO	16,375	0	10/05/2010	10/01/2017
02364W AF 2	AMERICA MOVIL SA DE CV		F		1FE	5,496,738	108.788	5,656,967	5,200,000	5,420,668	0	(64,075)	0	0	5.500	4.057	MS	95,333	286,000	10/19/2009	03/01/2014
40051V AA 3	GRUPO SENDA AUTOTRANSPORTE SA DE C		F	14	4FE	346,500	100.547	774,216	770,000	392,009	0	32,457	0	0	10.500	11.569	AO	19,763	80,850	09/26/2007	10/03/2015
71654Q AV 4	PETROLEOS MEXICANOS		F		1	5,361,399	105.250	5,678,238	5,395,000	5,363,100	0	1,702	0	0	4.875	5.032	MS	77,441	0	09/10/2009	03/15/2015
N0060# AC 2	ADIDAS SERIES C SENIOR NOTES		F		2	11,845,080	106.098	12,731,760	12,000,000	11,932,685	0	29,955	0	0	5.340	5.630	JJ	279,460	640,800	10/26/2007	01/24/2013
N1492@ AA 4	BOSKALIS FINANCE BV SERIES A		F		2	12,000,000	104.962	12,595,440	12,000,000	12,000,000	0	0	0	0	5.190	5.190	JJ	275,070	0	05/12/2010	07/22/2017
N1492@ AB 2	BOSKALIS FINANCE BV SERIES B		F		2	2,000,000	105.301	2,106,020	2,000,000	2,000,000	0	0	0	0	5.760	5.760	JJ	50,880	0	05/12/2010	07/22/2020
N2962# AB 9	ENECO HOLDING NV		D		1	26,306,997	141.543	28,308,583	26,306,997	26,831,000	0	0	0	(1,864,000)	4.720	4.720	MS	327,159	1,271,780	02/20/2007	03/28/2017
423012 B@ 1	HEINEKEN N.V		F		2	9,000,000	99.727	8,975,430	9,000,000	9,000,000	0	0	0	0	4.600	4.600	FA	158,700	0	05/07/2010	08/15/2018
N4345# AF 4	IBERDROLA INTL GTD SNR SER A		F		1	15,000,000	108.488	16,273,200	15,000,000	15,000,000	0	0	0	0	5.530	5.530	JD	23,042	829,500	12/12/2005	12/21/2017
N45786 FR 1	INTERNATIONAL ENDESA BV		D		1FE	8,245,682	164.510	8,225,487	8,245,682	7,828,250	0	0	0	(246,000)	6.125	6.892	JUL	236,456	465,148	04/30/2003	07/05/2012
500472 AB 1	PHILIPS ELECTRONICS		F		1FE	8,762,030	112.105	9,176,920	8,186,000	8,721,779	0	(42,660)	0	0	5.750	4.679	MS	143,823	276,633	04/20/2010	03/11/2018
74977R BU 7	RABOBANK NEDERLAND NV		F		1FE	7,995,440	102.577	8,206,168	8,000,000	7,997,482	0	1,495	0	0	2.650	2.670	FA	78,911	212,000	08/10/2009	08/17/2012
N7397Q BJ 1	REPSOL INTL FINANCE		D		2FE	17,369,434	140.541	21,081,117	17,369,434	20,123,250	0	0	0	(1,398,000)	5.000	5.179	JUL	449,327	968,063	10/27/2003	07/22/2013
822582 AH 5	SHELL INTERNATIONAL FINANCE BV		F		1FE	7,983,600	103.361	8,268,852	8,000,000	7,986,824	0	2,538	0	0	3.250	3.288	MS	71,500	260,000	09/15/2009	09/22/2015
00182U AA 1	ANZ NATIONAL (INTL) LTD - GTD		F		1FE	6,147,600	103.125	6,187,500	6,000,000	6,070,720	0	(55,052)	0	0	3.250	2.289	AO	48,208	195,000	07/30/2009	04/02/2012
Q9389# AD 2	VECTOR LTD		F		2FE	12,000,000	100.000	12,000,000	12,000,000	12,000,000	0	0	0	0	4.230	4.230	JD	15,510	0	09/21/2010	12/20/2022
85771S AC 0	STATOILHYDRO ASA		F		1FE	16,152,411	103.296	16,710,232	16,177,000	16,158,047	0	4,664	0	0	2.900	2.933	AO	99,039	469,133	10/07/2009	10/15/2014
984851 AC 9	YARA INTERNATIONAL ASA		F		2FE	4,755,786	119.179	5,005,497	4,200,000	4,701,277	0	(44,343)	0	0	7.875	6.048	JD	18,375	330,750	09/30/2009	06/11/2019

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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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
143658 AH 5	CARNIVAL CORPORATION				..1FE	5,584,451	102.567	5,436,067	5,300,000	5,552,775	0	(8,187)	0	0	6.650	6.192	JJ	162,519	352,450	09/21/2006	01/15/2028
87973P AA 2	TEMASEK FINANCIAL I LTD		F		1	21,451,625	101.883	21,904,867	21,500,000	21,456,324	0	3,992	0	0	4.300	4.328	AO	169,492	921,932	10/19/2009	10/25/2019
219868 BP 0	CORPORACION ANDINA DE FOMENTO SA		F		1	2,484,414	99.136	2,478,390	2,500,000	2,485,605	0	1,191	0	0	3.750	3.877	JJ	43,490	0	07/08/2010	01/15/2016
298785 EK 8	EUROPEAN INVESTMENT BANK		F		1	3,340,238	104.003	3,510,115	3,375,000	3,359,325	0	6,768	0	0	2.875	3.094	MS	28,570	97,031	02/01/2008	03/15/2013
65557C AE 3	NORDEA BANK AB		F		..1FE	4,898,050	102.159	5,018,040	4,912,000	4,903,196	0	4,546	0	0	2.500	2.599	MN	16,373	122,800	11/05/2009	11/13/2012
86959L AB 9	SVENSKA HANDELSBANKEN AB		F		..1FE	17,977,860	101.856	18,334,134	18,000,000	17,987,204	0	7,229	0	0	2.875	2.918	MS	153,813	517,500	09/09/2009	09/14/2012
00254E BZ 4	SWEDISH EXPORT CREDIT		F		1	1,068,160	110.910	1,109,098	1,000,000	1,049,873	0	(6,952)	0	0	5.125	4.198	MS	17,083	51,250	04/07/2008	03/01/2017
90261X EM 0	UBS AG STAMFORD BRANCH				..1FE	4,044,998	109.983	4,344,313	3,950,000	4,033,865	0	(9,636)	0	0	5.875	5.503	JD	7,091	232,063	10/29/2009	12/20/2017
00279V CA 1	ABBEY NATIONAL TREASURY SERVICES P		F		..1FE	9,997,700	98.714	9,871,441	10,000,000	9,998,187	0	428	0	0	3.875	3.880	MN	54,896	387,500	11/04/2009	11/10/2014
034863 AA 8	ANGLO AMERICAN CAPITAL PLC		F		..2FE	15,831,413	120.397	18,035,531	14,980,000	15,628,492	0	(178,339)	0	0	9.375	5.010	AO	323,786	1,404,375	11/06/2009	04/08/2014
034863 AB 6	ANGLO AMERICAN CAPITAL PLC		F		..2FE	5,482,000	134.514	7,374,030	5,482,000	5,482,000	0	0	0	0	9.375	5.003	AO	118,491	513,938	04/02/2009	04/08/2019
G0646# AC 3	ASSOCIATED BRITISH FOODS PLC		F		2	10,000,000	117.392	11,739,200	10,000,000	10,000,000	0	0	0	0	7.270	7.270	MS	234,256	727,000	02/06/2009	03/05/2016
05541V AC 0	BG ENERGY CAPITAL PLC		F		..1FE	3,728,513	99.077	3,715,403	3,750,000	3,728,760	0	247	0	0	2.500	2.623	JD	5,729	0	12/02/2010	12/09/2015
05565Q BH 0	BP CAPITAL MARKETS PLC		F		..1FE	44,950,050	103.149	46,417,050	45,000,000	43,191,171	0	379,618	0	0	3.875	3.896	MS	537,656	1,743,750	03/05/2009	03/10/2015
G1591# AH 5	BRITVIC PLC 12/17/2016		F		2	4,000,000	102.547	4,101,880	4,000,000	4,000,000	0	0	0	0	4.770	4.835	JD	7,420	190,800	11/10/2009	12/17/2016
G2083# AA 3	CHEMRING GROUP PLC		F		2	10,000,000	110.192	11,019,200	10,000,000	10,000,000	0	0	0	0	6.280	6.280	MN	85,478	628,000	10/19/2007	11/12/2017
G1910# AG 1	COBHAM PLC SENIOR NOTES SERIES C		F		2	5,000,000	114.291	5,714,550	5,000,000	5,000,000	0	0	0	0	7.010	7.010	MS	101,256	350,500	02/20/2009	03/17/2019
25243Y AK 5	DIAGEO CAPITAL PLC		F		..1FE	3,393,324	104.460	3,447,197	3,300,000	3,326,796	0	(23,729)	0	0	5.125	4.345	JJ	70,939	169,125	01/28/2008	01/30/2012
377372 AD 9	GLAXOSMITHKLINE CAPITAL INC				..1FE	16,356,000	114.343	17,151,435	15,000,000	16,244,255	0	(111,745)	0	0	5.650	4.323	MN	108,292	847,500	03/11/2010	05/15/2018
BHM0JF U6 8	INTERTEK FINANCE PLC		F		....1Z	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.200	3.200	JD	4,444	0	10/29/2010	12/15/2017
G5161* AH 0	JOHNSTON PRESS PLC		F	3	4	6,215,832	93.000	5,780,724	6,215,832	5,780,724	975,724	0	0	0	10.980	6.280	MJSD	172,520	534,184	05/24/2006	06/15/2016
G5963# AC 7	MEGGITT PLC		F		....2Z	15,000,000	101.334	15,200,100	15,000,000	15,000,000	0	0	0	0	4.620	4.620	AO	165,550	0	04/21/2010	10/05/2017
636274 AC 6	NATIONAL GRID PLC		F		..2FE	38,029,513	114.164	42,900,473	37,578,000	37,869,368	0	(42,616)	0	0	6.300	6.133	FA	986,423	2,367,414	06/12/2007	08/01/2016
68209# AB 8	OMEGA LEASING (US) NO 2 LLC		F		1	5,926,415	98.377	5,830,229	5,926,415	5,926,415	0	0	0	0	3.520	3.520	JAJO	45,778	52,152	06/04/2010	07/12/2017
78572M AA 3	SABMILLER PLC		F		..2FE	993,012	110.267	915,218	830,000	992,033	0	(979)	0	0	6.625	5.153	FA	20,773	0	09/23/2010	08/15/2033
78572M AD 7	SABMILLER PLC		F		..2FE	14,880,840	115.801	15,054,156	13,000,000	14,702,615	0	(178,225)	0	0	6.500	3.840	JJ	422,500	422,500	06/23/2010	07/01/2016
78572M AE 5	SABMILLER PLC		F		..2FE	3,235,020	109.417	3,282,517	3,000,000	3,169,523	0	(51,769)	0	0	5.700	3.715	JJ	78,850	171,000	09/18/2009	01/15/2014
78572M AF 2	SABMILLER PLC		F		..2FE	1,999,280	116.522	2,330,440	2,000,000	1,999,417	0	58	0	0	6.500	6.503	JJ	59,944	130,000	07/10/2008	07/15/2018
G7866# AB 3	SAGE GROUP PLC		F		2	15,000,000	101.517	15,227,550	15,000,000	15,000,000	0	0	0	0	4.390	4.390	MS	201,208	338,396	02/04/2010	03/11/2015
G9020* AB 6	TRAVIS PERKINS SEN GTD NOTES SER B		F		3	8,045,600	106.505	8,520,400	8,000,000	8,039,533	0	(6,067)	0	0	5.890	5.776	JJ	202,878	235,600	01/22/2010	01/26/2016
BHM03M 7Q 2	TURBO BETA LTD		F		....6*	3,157,600	70.000	2,253,046	3,218,637	2,253,046	(116,001)	3,206	0	0	14.500	17.111	MON	180,199	348,763	06/30/2008	03/12/2018
G9881# AB 0	YULE CATTO & CO PLC GTD SRNT SER A		F		3	5,000,000	99.929	4,996,437	5,000,000	4,996,458	107,550	0	0	0	5.550	5.550	MS	91,729	277,500	07/29/2004	09/02/2012
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,517,654,164	XXX	3,659,031,770	3,444,554,672	3,489,886,719	707,843	(7,337,851)	2,293,353	(5,221,439)	XXX	XXX	XXX	47,715,747	154,861,061	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Single Class Mortgage-Backed/Asset-Backed Securities																					
008686 AA 5	AHOLD LEASE USA INC			2	..4FE	3,421,026	115.625	3,705,443	3,204,708	3,386,845	0	(34,180)	0	0	7.820	6.663	JJ	124,608	125,304	02/04/2010	01/02/2020
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH				..1FE	1,459,245	105.750	1,580,888	1,494,930	1,467,016	0	1,756	0	0	6.703	6.956	JD	4,454	100,205	12/01/2005	06/15/2021
210805 DK 0	CONTINENTAL AIRLINES PASS THROUGH			2	..3FE	168,699	99.750	174,846	175,284	172,512	16,285	1,100	0	0	7.373	8.272	JD	574	12,809	03/08/2006	12/15/2015
126650 BP 4	CVS CORP				..2FE	11,260,595	102.559	11,548,754	11,260,595	11,260,595	0	0	0	0	6.036	6.036	MON	39,649	678,124	11/14/2006	12/10/2028
724060 AA 6	PIPELINE FUNDING COMPANY LLC			2	..2FE	8,500,000	102.808	8,738,640	8,500,000	8,500,000	0	0	0	0	7.500	7.495	JJ	293,958	478,125	10/08/2009	01/15/2030
90783S AA 0	UNION PACIFIC RAILROAD COMPANY 200			2	..1FE	5,135,305	103.019	5,290,349	5,135,305	5,135,305	0	0	0	0	4.698	4.698	JJ	119,958	239,462	05/07/2003	01/02/2024
3399999. Industrial & Miscellaneous (Unaffiliated) - Single Class Mtg-Backed/Asset Backed Sec						29,944,869	XXX	31,038,921	29,770,822	29,922,273	16,285	(31,324)	0	0	XXX	XXX	XXX	583,201	1,634,030	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																					

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	Foreign	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	Maturity
00764M AV 9	AABST_03-3			3	1Z*	1,506,789	88.693	1,336,419	1,506,789	1,506,789	0	0	0	0	1.311	0.961	MON	274	20,128	11/07/2003	01/25/2034
04541G GB 2	ABSHE_03-HE6			3	2Z*	5,975,454	77.115	4,607,947	5,975,454	5,975,454	0	0	0	0	0.911	0.911	MON	756	58,841	09/17/2003	11/25/2033
04541G GM 8	ABSHE_03-HE6			3	1Z*	1,662,605	83.214	1,386,798	1,666,537	1,591,959	0	5,118	0	0	0.741	1.155	MON	171	14,057	10/06/2003	11/25/2033
07384Y LS 3	BSABS_03-3			3	1Z*	10,675,152	85.514	9,128,783	10,675,152	10,675,152	0	0	0	0	0.851	0.851	MON	1,261	91,572	09/18/2003	06/25/2043
07384Y KH 8	BSABS_03-AC4				2Z*	594,183	81.709	494,465	605,152	596,544	0	995	0	0	5.658	6.123	MON	2,853	33,736	08/15/2006	09/01/2033
073879 NY 0	BSABS_04-HE11			3	1Z*	5,414,897	86.008	4,657,258	5,414,897	5,414,897	0	0	0	0	0.851	0.851	MON	640	45,788	11/19/2004	12/25/2034
126671 ZE 9	CWL_03-SD2			3	1Z*	329,021	82.742	272,237	329,021	329,021	0	0	0	0	1.701	0.981	MON	78	5,681	04/23/2003	09/25/2032
437084 AE 6	HEAT_03-7			3	2Z*	3,908,780	74.869	2,926,449	3,908,780	3,908,780	0	0	0	0	1.236	1.236	MON	671	48,709	10/24/2003	03/25/2034
437084 FL 5	HEAT_04-7			3	1Z*	420,177	71.829	301,809	420,177	420,177	0	0	0	0	0.681	0.681	MON	40	3,088	09/14/2004	01/25/2035
61744C AQ 9	MSAC_03-NC9			3	1Z*	3,131,337	77.779	2,447,843	3,147,186	2,447,843	(699,343)	0	0	0	1.386	1.011	MON	606	44,007	08/29/2003	09/25/2033
61744C FA 9	MSAC_04-HE6			3	1Z*	197,267	76.106	150,132	197,267	197,267	0	0	0	0	0.601	0.601	MON	16	1,219	07/30/2004	08/25/2034
759950 BD 9	RAMC_03-3			3	1Z*	1,569,008	82.996	1,302,221	1,569,008	1,569,008	0	0	0	0	0.761	0.761	MON	166	12,125	09/19/2003	12/25/2033
76112B H2 9	RAMP_05-EFC5			3	1Z*	1,311,317	95.584	1,253,402	1,311,317	1,311,317	0	0	0	0	0.531	0.531	MON	97	6,890	10/13/2005	10/25/2035
3499999. Industrial & Miscellaneous - Defined Multi-Class Residential Mortgage-Backed Securities						36,695,985	XXX	30,265,764	36,726,736	35,944,207	(699,343)	6,113	0	0	XXX	XXX	XXX	7,628	385,842	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities																					
04541G GC 0	ABSHE_03-HE6			3	5Z*	1,464,175	65.015	951,934	1,464,175	951,934	(40,603)	0	0	0	1.911	1.911	MON	389	29,137	09/17/2003	11/25/2033
004421 CR 2	ACE_03-NC1			3	1Z*	2,262,703	55.312	1,251,552	2,262,703	1,251,552	734,402	(234,587)	0	0	3.111	1.092	MON	978	67,817	09/26/2003	07/25/2033
03215P DA 4	AMRES_97-3			4	1Z*	32,461	11.192	20,744	185,355	21,845	0	(2,600)	0	0	7.770	12.600	MON	0	7,005	09/26/2000	09/01/2027
073879 NZ 7	BSABS_04-HE11			3	1Z*	255,000	68.615	174,968	255,000	255,000	0	0	0	0	1.311	1.311	MON	46	3,406	11/19/2004	12/25/2034
126683 AC 5	CWL_06-S5			4	1Z*	907,892	33.470	991,101	2,961,119	1,083,540	0	175,621	0	0	5.762	5.762	MON	14,218	163,649	09/15/2006	06/01/2035
294751 DK 5	EQABS_03-4			3	6Z*	158,327	15.705	145,939	929,255	145,939	454,293	(12,388)	770,928	0	3.011	3.093	MON	389	28,375	10/17/2003	10/25/2034
32027N AX 9	FFML_02-FF2			3	1Z*	34,074	3.477	9,249	266,017	0	0	(1,143)	0	0	2.136	0.022	MON	79	5,773	08/23/2002	08/25/2032
32051G Z7 3	FHABS_06-HE1			34	1Z*	1,027,419	51.528	746,644	1,449,012	1,005,605	0	(9,849)	119,798	0	0.421	0.396	MON	85	6,249	03/24/2006	10/25/2034
22541Q NL 2	HEAT_03-5			3	1Z*	918,579	33.141	304,430	918,579	0	0	(213,300)	0	0	2.491	0.000	MON	318	22,614	08/08/2003	12/25/2033
404166 AE 0	HERD_05-1 IS			4	6Z	22,420,000	0.000	0	0	0	0	0	0	0	7.750	0.000	MON	0	1,796,553	06/20/2005	09/27/2034
52524P AN 2	LXS_07-6			4	1Z*	10,702,353	31.812	8,098,701	25,458,378	8,029,478	0	(2,470,895)	0	0	6.500	6.283	MON	137,900	1,636,176	05/10/2007	05/01/2037
61746R DN 8	MSAC_03-NC8			3	1Z*	616,511	36.826	227,034	616,511	227,034	(220,903)	0	0	0	2.886	2.011	MON	247	17,888	08/13/2003	09/25/2033
628849 AA 9	NCFT_99-I			4	6FE	872,829	0.000	0	875,329	0	0	0	0	0	8.750	0.000	MON	7,659	31,919	06/28/2000	01/25/2029
759950 AT 5	RAMC_03-1				1Z*	486,629	33.772	164,343	486,630	164,343	(72,846)	0	0	0	6.117	6.117	MON	2,481	28,140	03/07/2003	06/01/2033
75971F AQ 6	RAMC_07-3			4	1Z*	742,450	0.000	0	3,025,000	0	0	(166,498)	0	0	7.000	15.870	MON	17,646	196,679	08/31/2007	09/01/2037
75971F AR 4	RAMC_07-3			4	1Z*	517,669	0.000	0	2,550,000	0	0	0	0	0	7.000	0.000	MON	14,875	165,795	08/31/2007	09/01/2037
75971F AT 0	RAMC_07-3			4	1Z*	370,814	0.000	0	3,100,000	0	0	(74,252)	0	0	7.000	25.580	MON	18,083	201,555	08/31/2007	09/01/2037
86359A 2H 5	SAIL_03-BC10			3	1Z*	3,028,481	70.719	2,141,716	3,028,481	2,141,716	11,753	0	0	0	1.386	1.011	MON	583	41,865	09/23/2003	10/25/2033
86359A 2J 1	SAIL_03-BC10			3	4Z*	128,428	73.444	436,422	594,222	128,071	0	(4,271)	0	0	3.036	52.483	MON	251	17,616	09/23/2003	10/25/2033
86358E CM 6	SAIL_03-BC6			3	6Z*	991,450	54.610	541,434	991,450	541,434	(21,648)	0	0	0	2.886	2.886	MON	397	28,393	07/16/2003	07/25/2033
78391# AA 7	SBFT_99-2			4	6Z	668,147	0.000	0	693,616	0	0	0	0	0	0.000	0.000	MON	0	15,662	06/06/2000	07/01/2028
83611M PH 5	SVHE_06-OPT3			34	1Z*	3,781,679	79.723	3,188,928	4,000,000	3,952,890	0	29,619	0	0	0.431	1.190	MON	239	17,843	08/16/2007	06/25/2036
83611Y AD 4	SVHE_06-OPT4			34	1Z*	2,908,115	66.096	2,115,066	3,200,000	2,115,066	201,878	24,595	43,475	0	0.411	1.239	MON	183	13,627	08/16/2007	06/25/2036
542393 AA 1	LBAHC_06-2			4	1Z*	1,421,286	0.000	0	1,421,286	0	0	0	0	0	5.780	5.780	MON	0	0	03/22/2006	04/25/2046
83613T AB 7	SVNIM_06-WF2			4	1Z*	1,786,500	0.000	0	1,800,000	0	0	0	0	0	8.250	0.000	MON	0	0	02/23/2007	12/25/2036
83613U AA 6	SVNIM_06-WF2			4	6Z*	(143,741)	0.000	0	1,840,000	0	0	0	0	0	8.250	0.000	MON	0	0	02/23/2007	12/25/2036

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
83613U AB 4	SVNIM_06-WF2			4	1Z*	3,827,406	0.000	0	4,836,511	0	(731,095)	427,516	0	0	6.500	0.000	MON	5,240	303,579	02/23/2007	12/25/2036
3599999. Industrial & Miscellaneous - Other Multi-Class Residential Mortgage-Backed Securities						62,187,635	XXX	21,510,204	69,208,628	22,015,445	315,232	(2,532,433)	934,202	0	XXX	XXX	XXX	222,283	4,847,314	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities																					
05947U AF 5	BACM_00-1 IS			34	1FE	4,174,721	1.173	205,070	0	39,072	0	(167,407)	0	0	1.030	0.000	MON	15,005	221,624	04/30/2003	11/01/2031
05947U HT 8	BACM_02-2 IS			34	1FE	5,006,563	1.672	1,829,658	0	2,026,041	0	(1,885,115)	0	0	1.778	0.000	MON	162,217	2,032,395	05/01/2003	07/01/2043
05947U LK 2	BACM_03-1				1Z*	2,010,134	103.640	2,072,790	2,000,000	2,002,644	0	(1,263)	0	0	4.805	4.741	MON	7,741	96,100	03/31/2003	09/01/2036
05947U LS 5	BACM_03-1 IS			34	1FE	4,293,333	1.835	1,956,976	0	2,006,838	0	(1,127,900)	0	0	1.399	0.000	MON	124,319	1,277,814	04/30/2003	09/01/2036
05947U PR 3	BACM_04-1				1Z*	146,404	101.314	152,964	150,980	150,001	0	997	0	0	4.429	5.229	MON	557	6,512	02/26/2007	11/01/2039
05947U PW 2	BACM_04-1				1Z*	5,025,086	84.755	4,237,775	5,000,000	5,010,374	0	(2,485)	0	0	5.038	4.977	MON	20,992	251,900	03/03/2004	11/01/2039
05947U QY 7	BACM_04-1 IS			34	1FE	2,483,871	2.006	1,631,037	0	1,452,265	0	(196,238)	0	0	0.341	0.000	MON	23,079	321,037	03/03/2004	11/01/2039
05947U XQ 6	BACM_04-5			3	1Z*	2,795,846	103.996	3,030,443	2,914,000	2,825,690	0	22,619	0	0	4.936	5.916	MON	11,986	143,835	08/28/2009	11/01/2041
05947U D2 1	BACM_05-1			3	1Z*	1,606,413	105.288	1,717,727	1,631,458	1,621,518	0	2,425	0	0	5.039	5.407	MON	6,851	82,061	03/22/2006	11/01/2042
05947U M4 7	BACM_05-2			3	2Z*	5,025,210	99.678	4,983,910	5,000,000	5,012,724	0	(2,539)	0	0	4.953	4.888	MON	20,638	247,650	06/15/2005	07/01/2043
05947U M6 2	BACM_05-2			3	1Z*	5,136,561	95.569	4,884,542	5,111,000	4,884,542	(239,355)	(2,564)	0	0	5.037	4.972	MON	21,454	260,183	06/15/2005	07/01/2043
05947U M5 4	BACM_05-2 IS			34	1FE	2,172,729	0.446	406,597	0	399,094	0	(313,443)	0	0	0.294	0.000	MON	22,330	337,701	06/15/2005	07/01/2043
05947U M9 6	BACM_05-2 IS			34	1FE	4,764,161	1.060	3,656,188	0	3,727,688	0	(354,713)	0	0	0.151	0.000	MON	43,336	562,159	06/15/2005	07/01/2043
05947U R4 2	BACM_05-3				1Z*	1,554,850	100.714	1,558,121	1,547,074	1,547,840	0	(266)	0	0	4.501	4.400	MON	5,803	68,395	06/29/2005	07/01/2043
05947U Y3 6	BACM_05-4 IS			34	1FE	3,218,000	0.548	2,046,075	0	2,166,012	0	(345,960)	0	0	0.096	0.000	MON	29,854	482,528	09/15/2005	07/01/2045
05947U 7L 6	BACM_06-1			3	1Z*	7,290,527	107.304	8,047,770	7,500,000	7,380,243	0	21,438	0	0	5.372	5.758	MON	33,575	402,900	05/18/2006	09/01/2045
05950E AJ 7	BACM_06-2			3	1Z*	24,911,133	82.381	20,595,225	25,000,000	20,595,225	(4,349,621)	8,300	0	0	5.775	5.822	MON	120,309	1,463,194	06/14/2006	05/01/2045
059500 AF 5	BACM_06-3			3	1Z*	858,741	95.793	790,292	825,000	790,292	(56,586)	(3,354)	0	0	5.872	5.308	MON	4,037	48,699	02/23/2007	07/01/2044
059500 BK 3	BACM_06-3 IS			34	1FE	596,626	0.549	323,884	0	363,920	0	(46,308)	0	0	0.096	0.000	MON	4,728	76,847	07/25/2006	07/01/2044
05950W AB 4	BACM_06-4				1Z*	3,983,943	100.812	3,994,124	3,961,952	3,964,113	0	(6,620)	0	0	5.522	5.383	MON	18,232	218,466	11/30/2007	07/01/2046
05950W AH 1	BACM_06-4				1Z*	2,144,789	100.745	2,115,656	2,100,000	2,128,168	0	(4,247)	0	0	5.675	5.394	MON	9,931	109,244	09/21/2006	07/01/2046
05950V AC 4	BACM_06-6				1Z*	2,311,564	103.616	2,383,173	2,300,000	2,305,096	0	(2,086)	0	0	5.369	5.281	MON	10,291	123,487	11/20/2006	10/01/2045
059497 BW 6	BACM_07-1 IS			34	1FE	15,048,807	1.347	8,231,744	0	7,596,578	0	(1,550,422)	0	0	0.284	0.000	MON	144,786	2,803,092	02/22/2007	01/01/2049
05947N FF 6	BALL_04-BBA4			34	1Z*	264,485	98.692	264,037	267,537	274,348	0	10,567	3,756	0	1.660	1.630	MON	210	4,412	11/19/2004	06/15/2018
07383F DB 1	BSCMS_00-WF1 IS			34	1FE	2,478,410	1.708	152,584	0	150,817	0	(144,702)	0	0	1.028	0.000	MON	7,657	149,181	04/30/2003	02/01/2032
07383F FP 8	BSCMS_01-TOP2				1Z*	2,559,909	100.360	2,261,822	2,253,720	2,259,343	0	(51,139)	0	0	6.480	4.373	MON	12,170	134,158	04/09/2003	02/01/2035
07383F WJ 3	BSCMS_03-PWR2 IS			34	1FE	92,703	0.396	6,884	0	7,980	0	(9,691)	0	0	0.530	0.000	MON	768	10,143	09/16/2004	05/01/2039
07383F QW 1	BSCMS_03-T10				1Z*	5,025,050	99.267	4,963,365	5,000,000	5,006,584	0	(3,142)	0	0	4.920	4.856	MON	20,500	246,000	04/15/2003	03/01/2040
07383F QZ 4	BSCMS_03-T10 IS			34	1FE	5,014,981	0.311	123,826	0	137,268	0	(499,368)	0	0	1.192	0.000	MON	39,589	518,149	05/01/2003	03/01/2040
07383F YG 7	BSCMS_04-PWR3				1Z*	1,188,526	101.770	1,269,936	1,247,848	1,239,559	0	13,852	0	0	4.487	5.596	MON	4,666	51,855	03/15/2006	02/01/2041
07383F YL 6	BSCMS_04-PWR3				1Z*	5,027,196	96.693	4,834,655	5,000,000	5,009,918	0	(3,214)	0	0	4.889	4.820	MON	20,371	244,450	03/04/2004	02/01/2041
07383F X4 5	BSCMS_04-PWR6				1Z*	4,209,835	99.933	4,409,522	4,412,500	4,340,459	0	37,853	0	0	4.705	5.525	MON	17,301	207,608	08/09/2006	11/01/2041
07388L AC 4	BSCMS_06-PW13				1Z*	1,235,834	104.884	1,300,556	1,240,000	1,238,257	0	911	0	0	5.518	5.586	MON	5,702	68,423	05/31/2007	09/01/2041
07388Y AG 7	BSCMS_07-PW16			3	2Z*	3,895,756	99.920	3,985,910	3,989,109	3,921,710	0	8,368	0	0	5.717	6.039	MON	19,004	231,233	08/21/2007	06/01/2040
161505 EZ 1	CCMSC_00-2 IS			34	1FE	3,977,477	0.940	74,938	0	51,681	0	(179,540)	0	0	1.060	0.000	MON	7,043	228,150	04/30/2003	07/01/2032
12513Y AH 3	CD_07-CD4			3	1Z*	49,365,234	95.686	47,843,250	50,000,000	47,843,250	(3,689,394)	(213,727)	0	0	5.366	4.781	MON	223,583	3,284,235	04/13/2007	12/01/2049
12514A AE 1	CD_07-CD5			3	1Z*	2,371,484	106.710	2,667,753	2,500,000	2,383,805	0	12,321	0	0	5.886	6.784	MON	12,263	122,625	02/10/2010	11/01/2044
173067 AD 1	CGCMT_04-C1			3	1Z*	3,037,113	107.381	3,221,439	3,000,000	3,015,336	0	(4,589)	0	0	5.375	5.197	MON	13,437	163,354	06/16/2005	04/01/2040
173067 EE 5	CGCMT_04-C2				1Z*	5,024,670	105.368	5,268,375	5,000,000	5,010,283	0	(3,261)	0	0	4.733	4.669	MON	19,721	236,650	12/15/2004	10/01/2041

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
173067 EL 9	CGCMT_04-C2 IS			34	1FE	5,000,000	2.552	4,289,567	0	4,019,065	0	(269,144)	0	0	0.275	0.000	MON	38,579	557,733	12/15/2004	10/01/2041
173067 HD 4	CGCMT_05-C3			3	1Z*	3,014,805	90.412	2,712,363	3,000,000	2,712,363	(295,045)	(1,507)	0	0	5.029	4.964	MON	12,573	150,870	06/15/2005	05/01/2043
20046P AH 1	COMM_00-C1			3	1Z*	2,492,966	99.818	2,495,458	2,500,000	2,500,000	0	567	0	0	8.015	8.015	MON	16,697	208,310	09/11/2000	08/01/2033
20047N AG 7	COMM_04-LB4A			3	1Z*	3,616,065	87.555	3,172,132	3,623,000	3,619,797	0	747	0	0	4.919	4.945	MON	14,851	178,215	05/13/2005	10/01/2037
126169 BG 5	COMM_05-F10A			3	1Z*	2,500,781	95.871	2,396,765	2,500,000	2,500,000	0	0	0	0	0.450	0.450	MON	532	11,691	10/12/2006	04/15/2017
20047Q AG 0	COMM_06-C7			3	1Z*	1,455,293	104.089	1,509,295	1,450,000	1,453,263	0	(501)	0	0	5.789	5.740	MON	6,995	77,007	05/26/2006	06/01/2046
200466 AT 7	COMM_99-1 IS			34	1FE	2,769,222	0.004	65	0	0	0	0	0	0	1.800	0.000	MON	2,218	65,783	04/30/2003	05/01/2032
22540V NJ 7	CSFB_01-CK6				1Z*	2,555,999	102.769	2,566,030	2,496,893	2,505,924	0	(12,397)	0	0	6.387	5.672	MON	13,290	157,542	08/15/2007	08/01/2036
22541Q DM 1	CSFB_03-C3				1Z*	5,557,266	97.296	5,837,784	6,000,000	5,871,059	0	56,374	0	0	4.131	5.110	MON	20,655	247,860	10/14/2003	05/01/2038
22541Q W9 9	CSFB_03-C5 IS			34	1FE	5,040,126	2.184	3,993,724	0	3,804,100	0	(179,980)	0	0	0.248	0.000	MON	37,805	539,614	11/20/2003	12/01/2036
22541N A3 3	CSFB_03-CPN1				1Z*	5,025,000	104.855	5,242,755	5,000,000	5,005,362	0	(2,978)	0	0	4.597	4.532	MON	19,154	229,850	02/27/2003	03/01/2035
22541N A6 6	CSFB_03-CPN1				1Z*	2,512,500	98.299	2,457,478	2,500,000	2,503,044	0	(1,586)	0	0	4.822	4.758	MON	10,046	120,550	02/27/2003	03/01/2035
22541S WK 0	CSFB_04-C3			3	1Z*	3,790,708	105.859	4,082,982	3,857,000	3,807,783	0	13,511	0	0	5.113	5.546	MON	16,434	197,208	09/16/2009	07/01/2036
22541S XC 7	CSFB_04-C3 IS			34	1FE	3,217,148	0.410	215,583	0	209,384	0	(370,641)	0	0	0.629	0.000	MON	27,566	389,455	08/11/2004	07/01/2036
225470 AP 8	CSFB_05-C5			3	1Z*	1,424,355	106.888	1,603,325	1,500,000	1,458,702	0	8,223	0	0	5.100	5.825	MON	6,375	76,495	05/03/2006	08/01/2038
225470 BU 6	CSFB_05-C5 IS			34	1FE	3,359,393	0.340	2,409,650	0	2,541,435	0	(256,562)	0	0	0.041	0.000	MON	24,107	418,269	11/04/2005	08/01/2038
22545B AB 7	CSMC_06-C2			3	1Z*	3,582,441	104.771	3,666,993	3,500,000	3,536,505	0	(13,666)	0	0	5.659	5.192	MON	16,505	200,768	05/07/2007	03/01/2039
22545R CU 8	CSMC_06-TF2A			3	1Z*	2,750,000	90.280	2,482,706	2,750,000	2,750,000	0	0	0	0	0.860	0.860	MON	1,117	24,291	11/15/2006	10/15/2021
22545R CV 6	CSMC_06-TF2A			3	1Z*	2,500,000	87.586	2,189,650	2,500,000	2,500,000	0	0	0	0	1.000	1.000	MON	1,181	25,632	11/15/2006	10/15/2021
19075C AD 5	CWCI_07-C2			3	1Z*	23,107,170	102.425	25,508,857	24,905,000	23,265,999	0	158,828	0	0	5.484	6.823	MON	113,816	910,527	03/31/2010	04/01/2047
23322B KL 1	DLJCM_00-CF1				1Z*	7,208,347	100.708	7,562,126	7,509,000	7,502,375	0	24,380	0	0	6.998	7.708	MON	43,790	525,479	05/09/2003	06/01/2033
23322B FC 7	DLJCM_99-CG2 IS			34	1FE	1,521,401	2.787	113,382	0	13,938	0	(59,186)	0	0	1.156	0.000	MON	3,920	65,421	05/01/2003	06/01/2032
33736L AD 7	FULB_97-C1 IS			34	1FE	3,271,485	3.773	335,325	0	0	0	(105,469)	0	0	1.647	0.000	MON	12,198	154,473	04/30/2003	04/01/2029
337367 AE 6	FULBA_98-C2				1Z*	5,476,758	104.398	5,219,890	5,000,000	5,060,487	0	(90,592)	0	0	6.778	5.418	MON	28,242	338,900	01/22/2003	11/01/2035
396789 JU 4	GCCFC_05-GG3			3	1Z*	598,313	105.562	633,373	600,000	598,613	0	300	0	0	4.799	4.866	MON	2,400	23,995	01/29/2010	08/01/2042
396789 JW 0	GCCFC_05-GG3			3	1Z*	7,565,262	99.083	7,431,195	7,500,000	7,530,525	0	(6,855)	0	0	4.859	4.746	MON	30,369	364,425	07/01/2005	08/01/2042
396789 MP 1	GCCFC_05-GG5 IS			34	1FE	1,954,000	0.144	221,724	0	223,881	0	(186,052)	0	0	0.029	0.000	MON	3,699	212,744	10/20/2005	04/01/2037
20173Q AG 6	GCCFC_07-GG9				2Z*	6,330,009	99.907	6,294,122	6,300,000	6,320,253	0	(2,760)	0	0	5.475	5.413	MON	28,744	344,925	04/30/2007	03/01/2039
20173Q BC 4	GCCFC_07-GG9 IS			34	1FE	11,504,537	1.355	5,964,908	0	6,374,552	0	(1,379,182)	0	0	0.310	0.000	MON	113,722	1,779,613	02/23/2007	03/01/2039
36828Q AG 1	GECMC_03-C1 IS			34	1FE	4,012,283	1.982	2,060,547	0	2,195,786	0	(828,284)	0	0	1.094	0.000	MON	94,818	1,028,378	04/30/2003	01/01/2038
36828Q BV 7	GECMC_03-C2 IS			34	1FE	2,529,486	0.988	1,444,929	0	1,165,757	0	(332,961)	0	0	0.430	0.000	MON	52,384	450,794	07/29/2003	07/01/2037
36828Q KR 6	GECMC_05-C1			3	1Z*	5,222,755	105.212	5,544,651	5,270,000	5,226,610	0	9,606	0	0	4.772	5.011	MON	20,957	251,484	09/16/2009	06/01/2048
36828Q KZ 8	GECMC_05-C1 IS			34	1FE	2,000,000	1.236	1,471,115	0	1,380,984	0	(226,488)	0	0	0.251	0.000	MON	24,940	334,835	02/03/2005	06/01/2048
36828Q ME 3	GECMC_05-C2			3	2Z*	2,512,363	97.401	2,435,035	2,500,000	2,506,116	0	(1,247)	0	0	5.061	4.998	MON	10,544	126,525	05/12/2005	05/01/2043
36828Q MH 6	GECMC_05-C2			3	5Z*	7,328,158	91.767	6,691,642	7,292,000	6,691,642	(618,553)	(3,613)	0	0	5.133	5.069	MON	31,192	374,298	05/12/2005	05/01/2043
361849 XE 7	GMACC_03-C1				1Z*	5,024,618	103.484	5,174,190	5,000,000	5,006,633	0	(2,937)	0	0	4.192	4.131	MON	17,467	209,600	05/16/2003	05/01/2036
361849 XJ 6	GMACC_03-C1 IS			34	1FE	2,500,003	2.994	1,739,396	0	1,613,765	0	(644,926)	0	0	1.762	0.000	MON	85,275	785,759	05/16/2003	05/01/2036
361849 ZW 5	GMACC_03-C3			3	1Z*	5,024,993	100.377	5,018,850	5,000,000	5,008,678	0	(2,722)	0	0	5.223	5.157	MON	21,763	261,004	12/10/2003	04/01/2040
361849 Q2 1	GMACC_05-C1				1Z*	4,206,844	105.273	4,842,535	4,600,000	4,389,837	0	50,979	0	0	4.697	5.983	MON	18,005	216,062	06/29/2006	05/01/2043
361849 N6 5	GMACC_05-C1 IS			34	1FE	2,000,000	1.266	822,607	0	422,352	0	(211,452)	0	0	0.371	0.000	MON	20,093	260,376	06/07/2005	05/01/2043
361849 DZ 2	GMACC_98-C2 IS			34	1FE	4,021,828	3.683	544,341	0	397,294	0	(126,904)	0	0	0.951	0.000	MON	11,709	170,822	04/30/2003	05/01/2035
36228C WX 7	GSMS_06-GG6			3	1Z*	2,464,941	107.414	2,685,343	2,500,000	2,479,760	0	3,567	0	0	5.553	5.747	MON	11,569	138,825	05/18/2006	04/01/2038

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
362332 AB 4	GSMS_06-GG8				...1Z*	9,044,730	101.809	9,162,785	9,000,000	9,005,753	0	(11,529)	0	0	5.479	5.359	MON...	41,093	493,110	10/17/2006	11/01/2039
617059 DK 3	JPMC_97-C5 IS			34	..1FE	4,822,127	2.436	249,480	0	117,116	0	(112,306)	0	0	1.099	0.000	MON...	9,379	130,645	04/30/2003	09/01/2029
46625M LS 6	JPMCC_02-C1				...1Z*	4,813,070	104.490	4,691,592	4,490,000	4,542,595	0	(40,011)	0	0	5.376	4.412	MON...	20,115	241,382	03/04/2003	07/01/2037
46625M UC 1	JPMCC_03-C1 IS			34	..1FE	4,801,772	2.214	2,520,465	0	2,546,920	0	(1,090,357)	168,792	0	1.180	0.000	MON...	111,961	1,291,446	05/01/2003	01/01/2037
46625M XB 0	JPMCC_03-CB6 IS			34	..1FE	3,585,000	0.853	2,173,083	0	2,306,043	0	(539,783)	0	0	0.315	0.000	MON...	66,936	696,751	07/31/2003	07/01/2037
46625M A8 2	JPMCC_03-LN1			3	...1Z*	4,019,880	97.245	3,889,792	4,000,000	4,006,464	0	(2,169)	0	0	5.052	4.987	MON...	16,840	202,080	09/24/2003	10/01/2037
46625M B2 4	JPMCC_03-LN1			3	...1Z*	5,024,795	78.005	3,900,250	5,000,000	5,008,257	0	(2,675)	0	0	5.100	5.035	MON...	21,248	259,055	09/24/2003	10/01/2037
46625M B3 2	JPMCC_03-LN1 IS			34	..1FE	4,254,160	1.754	2,680,035	0	2,783,091	0	(500,143)	0	0	0.718	0.000	MON...	91,342	682,336	09/24/2003	10/01/2037
46625M VU 0	JPMCC_03-ML1A			3	...1Z*	5,024,795	104.025	5,201,275	5,000,000	5,006,681	0	(2,788)	0	0	4.995	4.930	MON...	20,813	249,750	03/28/2003	03/01/2039
46625Y DE 0	JPMCC_04-CBX				...1Z*	479,434	103.114	515,570	500,000	489,443	0	2,527	0	0	4.899	5.537	MON...	2,041	24,495	08/28/2006	01/01/2037
46625Y BL 6	JPMCC_04-LN2 IS			34	..1FE	3,345,361	1.458	2,463,627	0	2,460,903	0	(317,421)	0	0	0.270	0.000	MON...	37,982	474,165	08/16/2004	07/01/2041
46625Y QR 7	JPMCC_05-CB12				...1Z*	5,024,738	105.912	5,295,590	5,000,000	5,012,302	0	(3,028)	0	0	4.895	4.831	MON...	20,396	244,750	07/20/2005	09/01/2037
46625Y UF 8	JPMCC_05-LDP4 IS			34	..1FE	4,089,720	0.389	754,898	0	750,579	0	(465,658)	0	0	0.181	0.000	MON...	29,229	515,038	09/22/2005	10/01/2042
46625Y UM 3	JPMCC_05-LDP4 IS			34	..1FE	3,000,000	0.727	1,858,451	0	1,795,696	0	(258,158)	0	0	0.117	0.000	MON...	25,017	405,624	09/22/2005	10/01/2042
46630E AG 5	JPMCC_06-CB17				...2Z*	1,306,416	98.258	1,277,357	1,300,000	1,304,178	0	(629)	0	0	5.464	5.400	MON...	5,919	71,032	11/16/2006	12/01/2043
46630E AH 3	JPMCC_06-CB17			3	...1Z*	3,907,077	89.735	3,546,319	3,952,000	3,546,319	(375,738)	4,170	0	0	5.489	5.642	MON...	18,077	216,925	01/26/2007	12/01/2043
46625Y P6 4	JPMCC_06-LDP6			3	...1Z*	7,325,977	107.390	8,054,250	7,500,000	7,398,009	0	17,326	0	0	5.475	5.792	MON...	34,219	410,625	05/18/2006	04/01/2043
52108H BA 1	LBUBS_00-C3 IS			34	..1FE	2,308,573	2.500	332,736	0	22,761	0	(146,094)	0	0	0.497	0.000	MON...	3,671	157,929	04/30/2003	03/11/2032
52108H BZ 6	LBUBS_00-C4 IS			34	..1FE	2,397,326	5.000	216,233	0	83,986	0	(107,430)	0	0	1.003	0.000	MON...	2,409	129,207	04/30/2003	07/11/2032
52108H UN 2	LBUBS_03-C7			3	...1Z*	4,019,091	105.619	4,224,776	4,000,000	4,006,124	0	(2,101)	0	0	4.989	4.926	MON...	11,086	202,006	09/23/2003	07/11/2037
52108H UP 7	LBUBS_03-C7			3	...1Z*	4,019,226	104.166	4,166,628	4,000,000	4,006,172	0	(2,116)	0	0	5.019	4.956	MON...	11,153	203,206	09/23/2003	07/11/2037
52108H K6 0	LBUBS_04-C6			3	...1Z*	7,537,286	103.377	7,753,283	7,500,000	7,508,914	0	(5,116)	0	0	4.826	4.753	MON...	20,108	361,950	08/10/2004	08/11/2029
52108H U7 7	LBUBS_04-C8			3	...1Z*	2,919,930	105.082	3,167,158	3,014,000	2,970,678	0	11,110	0	0	4.799	5.272	MON...	8,036	144,642	10/31/2005	12/11/2029
52108H 3B 8	LBUBS_05-C1 IS			34	..1FE	5,500,000	0.614	478,065	0	516,401	0	(551,501)	0	0	0.724	0.000	MON...	31,343	614,825	01/31/2005	02/11/2040
52108H 3D 4	LBUBS_05-C2				...1Z*	539,359	100.041	536,908	536,690	536,690	0	(122)	0	0	4.821	4.700	MON...	1,437	20,799	04/11/2005	04/11/2030
52108H 3J 1	LBUBS_05-C2			3	...1Z*	5,024,845	100.017	5,000,840	5,000,000	5,012,155	0	(2,504)	0	0	5.205	5.141	MON...	14,458	260,250	04/11/2005	04/11/2030
52108H 3K 8	LBUBS_05-C2			3	...1Z*	5,024,885	93.620	4,681,020	5,000,000	5,012,365	0	(2,484)	0	0	5.217	5.152	MON...	14,492	261,565	04/11/2005	04/11/2040
50179A AQ 0	LBUBS_07-C1 IS			34	..1FE	2,511,432	1.685	1,147,221	0	1,454,384	0	(236,255)	0	0	0.506	0.000	MON...	19,124	329,848	02/15/2007	02/11/2040
50179A AR 8	LBUBS_07-C1 IS			34	..1FE	3,766,332	0.908	2,747,277	0	3,639,699	0	(68,033)	0	0	0.113	0.000	MON...	19,021	282,262	02/15/2007	02/11/2040
61910D DC 3	MCFI_97-MC2 IS			34	..1FE	2,444,611	1.264	201	0	0	0	0	0	0	1.730	0.000	MON...	23	360	04/30/2003	11/01/2027
59022H FW 7	MLMT_05-MKB2			3	...1Z*	1,953,984	100.598	2,011,966	2,000,000	1,992,160	0	6,686	0	0	5.021	5.994	MON...	8,368	100,420	03/13/2006	09/01/2042
61745M QP 1	MSC_03-IQ4				...1Z*	476,875	96.351	481,755	500,000	492,708	0	2,825	0	0	4.270	4.922	MON...	1,779	21,350	08/13/2004	05/01/2040
61745M XB 4	MSC_04-HQ3				...1Z*	4,876,563	104.765	5,238,240	5,000,000	4,958,447	0	17,599	0	0	4.800	5.132	MON...	20,000	240,000	04/20/2004	01/01/2041
61745M 3F 8	MSC_05-HQ5				...1Z*	2,426,545	107.024	2,618,887	2,447,000	2,437,448	0	2,813	0	0	5.168	5.287	MON...	10,538	126,461	10/31/2005	01/01/2042
61745M 6H 1	MSC_05-HQ6				...1Z*	685,617	100.682	704,775	700,000	691,483	0	1,725	0	0	5.042	5.349	MON...	2,941	35,294	02/26/2007	08/01/2042
61745M 2F 9	MSC_05-IQ9				...1Z*	1,486,232	105.129	1,646,315	1,566,000	1,504,581	0	14,158	0	0	4.700	5.871	MON...	6,134	73,602	09/09/2009	07/01/2056
62474L AA 8	MSC_05-RR6				..1FE	587,943	96.531	561,939	582,133	582,241	0	(869)	0	0	5.133	4.910	MON...	2,490	29,033	09/28/2005	05/01/2043
62474R AA 5	MSC_05-RR6			4	..1FE	848,204	50.793	429,535	845,662	837,642	0	4,198	5,906	0	5.148	5.679	MON...	3,628	43,541	09/28/2005	05/01/2043
61750C BM 8	MSC_06-HQ9			3	...1Z*	8,308,596	85.830	7,129,065	8,306,000	8,307,537	0	(284)	0	0	0.408	0.404	MON...	1,694	35,264	10/05/2006	07/12/2044
61746W WT 3	MSDWC_02-IQ3				...1Z*	209,325	100.776	205,593	204,010	204,418	0	(923)	0	0	4.390	3.698	MON...	746	8,316	03/28/2003	09/01/2037
61746W ZA 1	MSDWC_03-TOP9				...1Z*	3,894,974	104.579	4,209,289	4,025,000	3,987,409	0	25,799	0	0	4.740	5.325	MON...	15,899	190,785	02/10/2006	11/01/2036
74438W AB 2	PMCF_01-ROCK				...1Z*	3,925,463	100.520	3,533,158	3,514,895	3,526,173	0	(50,486)	0	0	6.605	4.732	MON...	19,347	200,621	08/15/2007	05/01/2034

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
79548C BH 8	SBM7_01-C1				1Z*	2,111,121	100.363	1,940,576	1,933,551	1,935,941	0	(19,363)	0	0	6.428	5.021	MON	10,357	115,551	08/23/2002	12/01/2035
929766 GS 6	WBCMT_03-C5				1Z*	4,718,164	103.921	5,196,065	5,000,000	4,927,137	0	42,891	0	0	3.989	4.753	MON	16,621	199,450	11/20/2003	06/01/2035
929766 GX 5	WBCMT_03-C5 IS			34	1FE	2,834,743	0.800	170,086	0	168,367	0	(354,513)	0	0	1.653	0.000	MON	29,265	373,557	02/01/2005	06/01/2035
929766 KP 7	WBCMT_03-C7			3	1Z*	7,696,724	82.525	6,320,590	7,659,000	7,671,712	0	(4,109)	0	0	5.316	5.251	MON	33,929	407,152	10/16/2003	10/01/2035
929766 KQ 5	WBCMT_03-C7			3	1Z*	6,986,699	77.833	5,417,170	6,960,000	6,969,021	0	(2,910)	0	0	5.395	5.344	MON	31,290	375,878	10/16/2003	10/01/2035
929766 KR 3	WBCMT_03-C7			3	1Z*	3,963,952	74.175	2,967,016	4,000,000	3,987,493	0	3,702	0	0	5.395	5.507	MON	17,983	218,821	10/16/2003	10/01/2035
929766 LY 7	WBCMT_03-C8				1Z*	4,124,372	106.628	4,376,025	4,104,000	4,106,186	0	(2,015)	0	0	4.964	4.942	MON	16,977	203,723	11/14/2003	11/01/2035
929766 MB 6	WBCMT_03-C8			3	1Z*	7,034,795	97.673	6,837,096	7,000,000	7,007,260	0	(2,167)	0	0	4.949	4.912	MON	28,869	350,468	11/14/2003	11/01/2035
929766 MC 4	WBCMT_03-C8			3	1Z*	4,417,980	93.753	4,121,391	4,396,000	4,403,626	0	(2,274)	0	0	5.029	4.967	MON	18,423	223,611	11/14/2003	11/01/2035
929766 MV 2	WBCMT_03-C9				1Z*	4,019,719	101.854	4,074,168	4,000,000	4,006,771	0	(2,135)	0	0	5.109	5.046	MON	17,030	204,360	12/11/2003	12/01/2035
929766 MW 0	WBCMT_03-C9				1Z*	3,756,517	99.686	3,726,259	3,738,000	3,744,434	0	(2,208)	0	0	5.160	5.096	MON	16,073	192,881	12/11/2003	12/01/2035
929766 TP 8	WBCMT_04-C14				1Z*	3,033,678	102.975	3,108,402	3,018,609	3,018,609	0	0	0	0	4.368	4.290	MON	10,988	130,700	08/12/2004	08/01/2041
929766 UG 6	WBCMT_04-C14 IS			34	1FE	4,017,140	1.354	3,052,806	0	2,434,715	0	(537,893)	0	0	0.312	0.000	MON	58,584	778,124	08/13/2004	08/01/2041
929766 UH 4	WBCMT_04-C14 IS			34	1FE	8,424,255	0.375	448,362	0	517,300	0	(803,313)	76,643	0	0.614	0.000	MON	61,251	852,538	08/12/2004	08/01/2041
929766 R6 2	WBCMT_05-C18			3	1Z*	552,809	97.384	559,956	575,000	562,567	0	2,487	0	0	5.022	5.595	MON	2,406	28,876	08/28/2006	04/01/2042
92976B BN 1	WBCMT_05-C22			3	1Z*	28,900,313	107.199	31,087,652	29,000,000	29,870,192	0	(161,677)	0	0	5.270	4.560	MON	127,351	1,434,669	04/17/2007	12/01/2044
92978M AD 8	WBCMT_06-C28				1Z*	469,563	103.952	493,774	475,000	471,388	0	638	0	0	5.679	5.843	MON	2,248	26,975	06/05/2007	10/01/2048
92978P AE 9	WBCMT_06-C29				1Z*	197,234	105.421	210,842	200,000	197,567	0	333	0	0	5.308	5.557	MON	885	9,731	01/15/2010	11/01/2048
92978T BU 4	WBCMT_07-C31 IS			34	1FE	5,014,926	1.117	2,699,604	0	2,046,123	0	(540,692)	0	0	0.259	0.000	MON	52,211	805,652	05/15/2007	04/01/2047
3699999.	Industrial & Miscellaneous - Defined Multi-Class Commercial Mortgage-Backed Securities					634,715,273	XXX	524,850,503	462,647,621	520,979,533	(9,624,291)	(18,776,415)	255,097	0	XXX	XXX	XXX	3,749,601	48,360,320	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																					
00432C AT 8	ACCSS_03-A			3	1FE	828,550	99.173	821,701	828,550	828,550	0	0	0	0	0.718	0.718	JAJO	1,124	5,562	05/01/2003	04/25/2023
00503N AB 7	ACT_05-RR			34	6FE	5,143,871	0.000	0	5,969,000	0	734,064	(210,615)	687,597	0	5.258	0.010	MON	0	264,122	10/28/2005	09/01/2041
00503N AC 5	ACT_05-RR			34	6FE	1,780,055	0.000	0	5,001,650	590,134	0	70,319	70,319	0	5.264	0.000	MON	0	199,056	10/28/2005	09/01/2041
009341 AM 0	AFT_99-1A			3	1FE	144,690	65.000	95,685	147,208	95,685	8,778	55	0	0	0.760	0.835	MON	53	1,009	09/26/2001	05/15/2024
02005F AC 1	ALLYA_09-A			1	1FE	2,099,735	101.600	2,133,592	2,100,000	2,099,876	0	100	0	0	2.330	2.335	MON	2,175	48,930	09/02/2009	06/17/2013
00174X AA 5	AMPCM_06-1A			3	2FE	15,000,000	70.130	10,519,500	15,000,000	15,000,000	0	0	0	0	1.052	1.052	MJSD	7,449	165,093	06/28/2006	09/15/2047
02582J EV 8	AMXCA_07-8			3	1FE	2,499,121	100.154	2,503,855	2,500,000	2,499,389	0	267	0	0	0.560	0.574	MON	661	12,142	03/09/2010	05/15/2015
02582J EZ 9	AMXCA_08-2			3	1FE	12,692,344	105.769	12,692,329	12,000,000	12,628,803	0	(63,541)	0	0	1.520	0.764	MON	8,615	141,495	03/10/2010	09/15/2020
03927N AA 1	ARCAP_05-1A			4	1FE	19,459,776	45.000	8,751,717	19,448,260	9,356,764	194	(776,745)	0	0	5.450	5.589	MON	88,328	1,057,675	12/19/2005	12/01/2042
05947U X8 6	BACM_05-4			34	1Z*	2,248,866	55.128	2,157,714	3,914,000	2,157,714	0	(83,920)	384,360	0	5.118	5.054	MON	16,693	200,319	09/15/2005	07/01/2045
05947U 7S 1	BACM_06-1			3	1Z*	2,914,665	55.814	1,618,603	2,900,000	1,618,603	(1,290,078)	(1,425)	0	0	5.440	5.372	MON	13,146	160,386	02/28/2006	09/01/2045
05950X AJ 5	BACM_06-5				1Z*	4,155,211	83.889	3,523,351	4,200,000	3,523,351	(647,209)	4,256	0	0	5.477	5.621	MON	19,170	230,034	01/31/2007	09/01/2047
07324S AY 8	BAYC_04-3			3	1FE	1,879,487	92.098	1,730,973	1,879,487	1,879,487	0	0	0	0	0.681	0.681	MON	178	13,060	12/08/2004	01/25/2035
07324S BA 9	BAYC_04-3			3	1FE	939,743	61.372	576,736	939,743	939,743	0	0	0	0	1.261	1.261	MON	165	12,010	12/08/2004	01/25/2035
07324M AC 9	BAYC_06-SP1			3	1FE	3,465,000	70.618	2,446,914	3,465,000	3,465,000	0	0	0	0	0.631	0.631	MON	303	22,463	03/23/2006	04/25/2036
07325K AN 8	BAYC_06-SP2 IS			34	1FE	541,440	7.090	327,795	0	399,074	0	(78,721)	0	0	2.737	0.000	MON	2,109	110,015	05/27/2009	01/25/2037
07326B AM 9	BAYC_07-4A IS			34	1FE	15,459,792	10.580	10,338,306	0	10,647,675	0	(2,180,644)	1,803,443	0	2.831	0.000	MON	46,113	3,409,980	05/27/2009	09/25/2037
07326F AA 6	BAYC_07-6A IS			34	1FE	5,232,870	11.870	3,600,058	0	3,668,596	0	(1,007,672)	0	0	3.291	0.000	MON	16,634	1,079,170	05/27/2009	12/25/2037
05577@ AG 5	BNSF RAILWAY CO 2009-A			2	1	3,437,595	114.609	3,939,794	3,437,595	3,437,595	0	0	0	0	6.550	6.550	FA	78,181	222,120	02/12/2009	02/26/2021
05577@ AH 3	BNSF RAILWAY CO 2009-B			2	1	3,308,488	114.609	3,791,825	3,308,488	3,308,488	0	0	0	0	6.550	6.550	FA	75,245	213,777	02/12/2009	02/26/2021
05577@ AJ 9	BNSF RAILWAY CO 2009-C			2	1	1,031,787	114.609	1,182,520	1,031,787	1,031,787	0	0	0	0	6.550	6.550	FA	23,466	66,669	02/12/2009	02/26/2021

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
05577@ AK 6	BNSF RAILWAY CO 2009-D			2	1	1,040,350	114.609	1,192,335	1,040,350	1,040,350	0	0	0	0	6.550	6.550	FA	23,661	67,222	02/12/2009	02/26/2021
05577@ AM 2	BNSF RAILWAY CO 2009-E			2	1	431,780	114.609	494,859	431,780	431,780	0	0	0	0	6.550	6.550	FA	9,820	27,899	02/12/2009	02/26/2021
07387J AL 0	BSCMS_06-PW12			3	1Z*	1,601,600	46.141	738,259	1,600,000	738,259	(862,732)	(149)	0	0	5.761	5.748	MON	7,682	93,396	06/08/2006	09/01/2038
07387J BN 5	BSCMS_06-PW12			3	1Z*	8,721,570	59.422	5,169,740	8,700,000	5,169,740	(3,543,619)	(2,016)	0	0	5.761	5.728	MON	41,769	507,840	06/08/2006	09/01/2038
073945 AJ 6	BSCMS_07-T28			3	1Z*	1,780,966	55.750	1,003,505	1,800,000	1,003,505	(782,273)	1,629	0	0	5.988	6.131	MON	8,982	109,205	10/11/2007	09/01/2042
09253D AB 2	BSIS_07-5A			3	1FE	75,238,944	94.500	71,100,802	75,238,944	75,238,944	0	0	0	0	0.506	0.506	FMAN	49,667	421,245	06/22/2007	08/13/2019
12322U AE 9	BUSHNELL LOAN FUND II_08-1A			3	1FE	84,000	100.000	300,000	300,000	137,396	0	35,389	0	0	5.288	44.966	JAJO	2,865	16,229	03/07/2008	10/28/2015
17305E DE 2	CCCIT_06-A3				1FE	22,350,000	112.055	22,411,048	20,000,000	22,138,965	0	(211,035)	0	0	5.300	3.061	MS	312,111	530,000	06/04/2010	03/15/2018
17305E DT 9	CCCIT_07-A3				1FE	24,839,063	121.180	25,447,817	21,000,000	24,801,485	0	(37,578)	0	0	6.150	4.919	JD	57,400	645,750	06/14/2010	06/15/2039
17305E DY 8	CCCIT_07-A8				1FE	8,849,715	113.724	10,121,403	8,900,000	8,863,209	0	4,838	0	0	5.650	5.725	MS	141,077	502,850	09/13/2007	09/20/2019
17305E EK 7	CCCIT_08-A6			3	1FE	15,502,148	103.443	15,516,485	15,000,000	15,423,179	0	(78,970)	0	0	1.461	0.780	MON	7,303	185,493	03/10/2010	05/22/2017
15135D AJ 6	CECDO_07-14A			3	1FE	31,500,000	93.750	29,531,250	31,500,000	31,500,000	0	0	0	0	0.519	0.519	JAJO	35,426	182,584	02/08/2007	04/15/2021
17309D AH 6	CGCMT_06-C4			3	1Z*	4,919,130	65.685	3,284,240	5,000,000	3,284,240	(1,665,381)	7,548	0	0	5.728	5.946	MON	23,866	290,383	06/20/2006	03/01/2049
17311Q BN 9	CGCMT_07-C6			3	1Z*	6,058,979	83.619	5,184,359	6,200,000	5,184,359	(914,185)	12,450	0	0	5.698	6.004	MON	29,439	358,195	07/25/2007	12/01/2049
17311Q BP 4	CGCMT_07-C6			3	1Z*	2,909,364	64.233	1,926,987	3,000,000	1,926,987	(1,007,253)	7,893	0	0	5.698	6.107	MON	14,244	173,320	07/25/2007	12/01/2049
161571 DA 9	CHAIT_08-A11				1FE	6,171,375	110.133	6,167,423	5,600,000	6,070,158	0	(101,217)	0	0	5.400	2.005	MON	13,440	176,400	06/03/2010	07/15/2015
16151R CT 8	CHAMT_03-4			3	2FE	3,000,000	99.646	2,989,371	3,000,000	3,000,000	0	0	0	0	1.510	1.510	MON	2,140	46,262	09/12/2003	01/15/2016
14041N DB 4	COMET_06-A11			3	1FE	4,662,500	97.125	4,856,228	5,000,000	4,716,935	0	47,542	0	0	0.350	1.397	MON	827	18,299	11/05/2009	06/17/2019
14041N DX 6	COMET_07-A7				1FE	18,290,784	113.634	18,338,223	16,138,000	18,142,800	0	(147,984)	0	0	5.750	3.658	MON	41,242	541,295	06/02/2010	07/15/2020
20046P AG 3	COMM_00-C1 IS			34	6Z	2,775,630	0.650	39,511	0	0	0	(37,335)	0	0	0.713	0.000	MON	3,609	136,701	04/30/2003	08/01/2033
20047N AH 5	COMM_04-LB4A			3	1Z*	5,992,734	72.774	4,366,452	6,000,000	5,996,642	0	783	0	0	4.958	4.974	MON	24,790	297,480	05/13/2005	10/01/2037
22545R AJ 5	CSMC_06-TF2A			3	1Z*	1,700,000	71.632	1,217,747	1,700,000	1,700,000	0	0	0	0	0.610	0.610	MON	490	10,707	11/15/2006	10/15/2021
22545R AM 8	CSMC_06-TF2A			34	1Z*	532,717	1.836	45,912	2,500,000	45,912	1,383,499	(18,162)	1,967,283	0	0.910	0.969	MON	1,075	23,350	11/15/2006	10/15/2021
22545R CW 4	CSMC_06-TF2A			3	1Z*	3,700,000	82.742	3,061,465	3,700,000	3,700,000	0	0	0	0	1.210	1.210	MON	2,115	45,813	11/15/2006	10/15/2021
278289 AC 7	EATON_07-9A			3	1FE	15,000,000	91.250	13,687,500	15,000,000	15,000,000	0	0	0	0	0.519	0.519	JAJO	15,788	86,754	03/09/2007	04/20/2019
36170V AC 3	FORCE_06-1A			4	1FE	15,771,640	40.000	6,400,000	16,000,000	6,400,000	4,587,135	52,865	0	0	5.600	6.022	MON	149,333	821,333	08/03/2006	09/01/2046
34528C AJ 4	FORDO_06-C				1FE	2,864,976	100.988	2,893,301	2,865,000	2,864,992	0	2	0	0	6.890	6.890	MON	8,773	197,398	11/17/2006	05/15/2013
34528R AD 4	FORDO_09-A				1FE	12,177,019	101.725	12,083,574	11,878,661	11,975,307	0	(134,625)	0	0	3.960	2.452	MON	20,906	456,112	08/05/2009	05/15/2013
34529E AC 4	FORDO_09-B				1FE	2,165,873	101.397	2,184,515	2,154,428	2,158,624	0	(5,613)	0	0	2.790	2.519	MON	2,671	59,636	07/22/2009	08/15/2013
34529G AF 2	FORDO_09-D				1FE	2,199,738	101.141	2,225,111	2,200,000	2,199,889	0	110	0	0	2.170	2.176	MON	2,122	47,740	09/02/2009	10/15/2013
396789 LP 2	GCCFC_05-GG5			3	5Z*	2,392,875	80.251	1,910,902	2,381,162	1,910,902	(476,705)	(1,145)	0	0	5.358	5.293	MON	10,632	129,508	10/20/2005	04/01/2037
36828Q QJ 8	GECMC_05-C4			3	4Z*	1,053,899	85.574	907,939	1,061,000	907,939	(149,075)	692	0	0	5.315	5.403	MON	4,699	57,383	12/02/2005	11/01/2045
36159J BL 4	GEMNT_09-1			3	1FE	22,182,203	102.114	22,056,613	21,600,000	21,947,446	0	(234,757)	0	0	2.360	1.105	MON	24,075	475,864	02/02/2010	04/15/2015
36159J BM 2	GEMNT_09-2				1FE	622,875	103.877	623,259	600,000	614,633	0	(8,242)	0	0	3.690	2.078	MON	984	20,295	02/04/2010	07/15/2015
38136B AE 2	GOLD3_07-3A			3	1FE	41,000,000	89.940	36,875,400	41,000,000	41,000,000	0	0	0	0	0.507	0.507	FMAN	35,214	230,015	02/27/2007	05/01/2022
3622MS AB 8	GSMS_07-GKK1			34	6FE	1,385,937	0.000	0	4,835,000	0	0	(173,175)	0	0	5.704	6.140	MON	22,982	270,091	08/10/2007	12/01/2049
393505 TX 0	GT_97-3				2FE	709,532	100.999	716,888	709,793	709,720	0	(27)	0	0	7.320	7.325	MON	2,309	51,197	05/08/1997	03/15/2028
43812K AD 5	HAROT_10-2				1FE	4,199,724	101.401	4,258,837	4,200,000	4,199,778	0	54	0	0	1.930	1.932	MON	2,927	47,285	05/12/2010	06/18/2013
44923W AD 3	HART_10-A				1FE	14,049,765	102.003	14,331,429	14,050,000	14,049,801	0	35	0	0	2.450	2.450	MON	15,299	202,710	05/05/2010	12/15/2016
42823C AB 6	HICDO_07-6A			3	1FE	90,447,540	90.910	82,286,010	90,513,706	90,503,877	0	5,279	0	0	0.522	0.525	MJSD	30,197	509,660	05/09/2007	06/09/2019
46625Y VZ 3	JPMCC_05-CB13			3	4Z*	7,013,174	82.731	5,791,142	7,000,000	5,791,142	(1,216,218)	(1,278)	0	0	5.351	5.326	MON	31,213	379,702	11/18/2005	01/01/2043
46625Y WB 5	JPMCC_05-CB13			34	1Z*	1,041,704	18.467	849,475	4,600,000	849,472	0	(196,468)	0	0	5.351	5.562	MON	20,511	249,519	11/18/2005	01/01/2043

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
46631Q AR 3	JPMCC_07-CB20			3	1Z*	2,001,980	33.045	677,429	2,050,000	677,429	(1,336,842)	4,089	0	0	6.195	6.518	MON	10,583	128,776	09/25/2007	02/01/2051
48124D AH 4	JPMRT_07-A			34	6Z	1,000,000	0.000	0	1,000,000	0	0	0	0	0	10.000	0.000	MON	0	0	03/09/2007	03/15/2012
51804X AU 2	LASL_06-MF2			34	6FE	368,618	0.000	0	362,187	0	0	(1,630)	2,505	0	5.542	5.159	MON	0	1,697	03/23/2006	01/01/2043
51804X AS 7	LASL_06-MF2 IS			34	6FE	2,215,189	0.050	30,815	0	0	0	(90,854)	0	0	0.162	0.000	MON	8,307	110,404	03/23/2006	01/01/2043
51805A AC 1	LASL_07-MF5			34	6FE	4,436,238	0.000	0	4,578,000	0	0	(27,571)	84,787	0	5.227	5.401	MON	0	59,555	05/23/2007	04/01/2044
51805A AD 9	LASL_07-MF5			34	6FE	6,449,033	0.000	0	6,599,117	0	0	30,621	80,866	0	5.262	5.252	MON	0	0	05/23/2007	04/01/2044
52520V AC 7	LBSBC_06-2A			3	1FE	1,128,778	94.000	1,061,464	1,129,217	1,129,041	0	20	0	0	5.620	5.624	MON	5,289	57,090	09/11/2006	09/01/2036
52108H BS 2	LBUBS_00-C4			4	1Z*	4,352,985	57.873	3,252,301	5,619,750	4,500,802	2,419,699	60,729	1,153,492	0	6.890	7.198	MON	0	179,585	05/09/2003	07/11/2032
52108H 3M 4	LBUBS_05-C2			3	1Z*	5,024,845	76.907	3,845,370	5,000,000	3,845,370	(1,166,993)	(2,480)	0	0	5.276	5.211	MON	14,656	264,515	04/11/2005	04/11/2040
52108M DP 5	LBUBS_06-C1			3	1Z*	1,205,957	61.463	737,560	1,200,000	737,560	(465,871)	(572)	0	0	5.404	5.339	MON	3,603	64,848	01/20/2006	02/11/2041
59022H LL 4	MLMT_05-CKI1			3	1Z*	1,481,450	59.332	889,980	1,500,000	889,980	(599,694)	1,835	0	0	5.241	5.405	MON	6,552	79,610	12/01/2005	11/01/2037
57117P AH 7	MLR_06-1A				1FE	142,877	100.257	143,251	142,884	142,884	0	1	0	0	5.630	5.632	MON	358	6,442	09/13/2006	09/16/2013
62474T AA 1	MSC_05-RR6				6FE	597,457	12.018	71,094	591,580	71,094	9,949	(617)	0	0	5.306	5.173	MON	2,616	31,394	09/28/2005	05/01/2043
62474U AA 8	MSC_05-RR6				1FE	902,391	18.291	163,432	893,494	163,432	(733,772)	(787)	0	0	5.233	5.085	MON	3,896	46,764	09/28/2005	05/01/2043
62474V AA 6	MSC_05-RR6			34	6FE	227,042	9.750	74,208	761,111	74,208	550,893	(9,234)	541,659	0	5.437	5.500	MON	3,448	41,388	09/28/2005	05/01/2043
59066X AA 2	MWEST_07-1A			3	2FE	12,700,000	80.000	10,160,000	12,700,000	12,700,000	0	0	0	0	0.521	0.521	MON	918	68,207	01/26/2007	02/25/2047
66704J BQ 0	NEF_06-A			3	1FE	6,000,000	87.500	5,250,000	6,000,000	6,000,000	0	0	0	0	0.498	0.502	FMAN	2,736	33,278	05/03/2006	05/28/2026
699424 BC 0	PARCS_07-10 (IG7 10-15%)		R	3	1FE	49,812,500	86.800	43,400,000	50,000,000	43,400,000	3,190,457	19,543	0	0	0.704	1.754	MJSD	11,729	373,483	01/30/2007	12/20/2016
772644 AA 8	RKCDO_06-1A			3	2FE	7,000,000	82.000	5,740,000	7,000,000	7,000,000	0	0	0	0	0.552	0.552	MJSD	1,823	41,557	11/02/2006	12/15/2026
78402K AA 3	SASC_07-BHC1			34	1FE	1,268,798	8.934	111,670	1,250,000	111,670	0	(62,052)	0	0	5.539	5.590	MON	5,770	70,073	03/02/2007	12/01/2049
78402K AB 1	SASC_07-BHC1			34	6FE	464,480	0.000	0	1,250,000	0	0	(33,796)	0	0	5.584	0.000	MON	0	51,174	03/02/2007	12/01/2049
79548C AJ 5	SBM7_00-C3			4	1Z*	0	0.000	0	0	0	0	0	0	0	7.000	0.000	MON	0	0	12/12/2000	12/01/2033
79548C AK 2	SBM7_00-C3				6FE	0	0.000	0	0	0	0	0	0	0	7.000	0.000	MON	0	(10,004)	12/13/2000	12/01/2033
79014Y AB 9	SJRVR_07-1A			3	1FE	49,718,820	91.040	45,296,128	49,754,095	49,733,153	0	4,790	0	0	0.532	0.542	MJSD	13,975	287,381	06/20/2007	06/11/2021
78443C BK 9	SLMA_04-A			3	1FE	7,000,000	53.287	3,730,069	7,000,000	3,730,069	(3,269,931)	0	0	0	1.252	1.252	MJSD	4,137	91,238	03/16/2004	06/15/2033
84860R AA 1	SPMF_06-1A				1FE	10,857,776	81.000	8,797,595	10,861,229	8,797,595	(2,060,981)	109	0	0	5.760	5.764	MON	52,134	624,433	03/08/2006	03/01/2024
858051 AA 3	STDMA_08-1A			3	1FE	136,370	100.000	136,370	136,370	136,370	0	0	0	0	2.289	2.289	JAJO	676	2,777	03/12/2008	05/15/2015
858051 AC 9	STDMA_08-1A2			3	1FE	800,000	100.000	1,000,000	1,000,000	880,235	0	30,384	0	0	3.789	7.958	JAJO	8,210	38,955	03/12/2008	05/15/2015
858051 AE 5	STEDMAN LOAN FUND LTD_08-1B			34	1FE	167,335	100.000	750,000	750,000	272,168	0	55,436	0	0	5.289	40.549	JAJO	8,595	40,619	03/12/2008	05/15/2015
88653M AA 4	WOLCOTT_CSO 7.5_07-1-C			34	6FE	484,333	2.000	440,000	22,000,000	138,288	21,466,100	(252,145)	21,515,667	0	1.104	6.267	MJSD	8,094	253,799	05/30/2007	12/22/2014
3799999. Industrial & Miscellaneous - Other Multi-Class Comm. Mortgage-Backed/Asset Backed Sec						771,140,161	XXX	653,099,016	775,197,626	687,646,027	12,161,956	(5,815,135)	28,291,978	0	XXX	XXX	XXX	1,833,588	20,374,245	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,052,338,088	XXX	4,919,796,179	4,818,106,106	4,786,394,205	2,877,682	(34,487,046)	31,774,630	(5,221,439)	XXX	XXX	XXX	54,112,048	230,462,812	XXX	XXX
Hybrid Securities - Issuer Obligations																					
003723 AA 1	ABN AMRO NA HOLDINGS CAPITAL			1	3FE	5,304,550	84.783	4,239,160	5,000,000	4,239,160	666,967	(40,308)	0	0	6.523	5.591	MN	48,017	326,150	07/28/2004	12/31/2049
126650 BK 5	CVS ECAPS			13	2FE	1,428,357	96.375	1,447,553	1,502,000	1,431,003	0	965	0	0	6.302	8.085	JD	7,888	94,656	01/29/2008	06/01/2037
302570 AW 6	FPL GROUP CAPITAL INC			13	2FE	18,816,204	97.750	18,158,040	18,576,000	18,744,599	0	(23,825)	0	0	6.350	6.279	AO	294,894	1,179,576	10/04/2006	10/01/2066
302570 AX 4	FPL GROUP CAPITAL INC			13	2FE	15,938,458	99.000	15,804,360	15,964,000	15,938,592	0	42	0	0	6.650	6.672	JD	47,182	1,061,606	06/06/2007	06/15/2067
381427 AA 1	GOLDMAN SACHS CAPITAL TRUST II			13	2FE	9,698,600	84.750	8,475,000	10,000,000	9,705,021	0	1,954	0	0	5.793	6.535	JD	48,275	579,300	06/13/2007	05/01/2049
7591EL AA 7	REGIONS FINANCING TRUST II			13	4FE	5,498,460	86.250	4,743,750	5,500,000	4,743,750	1,148,145	10	0	0	6.625	6.627	MN	46,559	364,375	04/24/2007	05/15/2047
93934W AA 3	WASHINGTON MUTUAL PREFERRED FUNDIN			13	6FE	1	1.500	150,000	10,000,000	1	0	0	999	0	6.534	6.594	MJSD	0	(5,152,365)	03/09/2007	12/31/2049
96122C AA 2	WESTPAC CAPITAL TRUST IV			13	1FE	5,634,773	95.910	5,578,126	5,816,000	5,640,351	0	1,270	0	0	5.256	5.664	MS	77,271	305,689	02/17/2006	12/31/2049
225313 AA 3	CREDIT AGRICOLE SA/LONDON		F	13	1FE	9,169,000	85.750	7,862,418	9,169,000	9,169,000	1,742,110	0	0	0	6.637	6.637	MN	52,403	608,547	05/23/2007	12/01/2049

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	Foreign	Bond CHAR	NAIC Desig-nation	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	Maturity
83367T AA 7	SOCIETE GENERALE		F	13	2FE	50,552,250	88.324	44,603,469	50,500,000	50,536,152	0	(4,653)	0	0	5.922	6.236	AO	714,424	2,990,610	04/02/2007	04/15/2049
25153R AA 0	DEUTSCHE BANK CAPITAL FUNDING TRUS			13	2FE	16,961,000	89.500	15,180,095	16,961,000	16,961,000	591,134	0	0	0	5.628	5.628	JJ	429,554	954,565	01/10/2006	01/31/2049
225448 AA 7	CREDIT SUISSE GUERNSEY BRANCH		F	13	1FE	1,618,000	94.500	1,529,010	1,618,000	1,027,866	103,509	5,580,150	0	0	5.860	5.860	MN	12,115	94,545	05/08/2007	05/15/2049
90264A AA 7	UBS PFD FUNDING TR V			13	2FE	20,030,930	96.000	19,176,000	19,975,000	20,599,512	(677,943)	(5,246)	0	0	6.243	-0.072	MN	159,344	1,247,039	06/02/2006	12/31/2049
4299999. Hybrid Securities - Issuer Obligations						160,650,583	XXX	146,946,979	170,581,000	158,736,009	3,573,922	5,510,360	999	0	XXX	XXX	XXX	1,937,926	4,654,293	XXX	XXX
4899999. Total - Hybrid Securities						160,650,583	XXX	146,946,979	170,581,000	158,736,009	3,573,922	5,510,360	999	0	XXX	XXX	XXX	1,937,926	4,654,293	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						6,461,845,285	XXX	6,520,703,729	6,341,571,475	6,405,876,879	(7,981,949)	(6,865,804)	2,294,352	(5,221,439)	XXX	XXX	XXX	84,349,614	250,935,238	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						471,712,507	XXX	476,428,428	454,152,505	470,848,831	16,285	(978,775)	0	0	XXX	XXX	XXX	2,253,674	12,621,884	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						63,117,299	XXX	60,670,918	65,308,302	63,290,729	(699,343)	556,690	0	0	XXX	XXX	XXX	134,880	1,901,654	XXX	XXX
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities						62,187,635	XXX	21,510,204	69,208,628	22,015,445	315,232	(2,532,433)	934,202	0	XXX	XXX	XXX	222,283	4,847,314	XXX	XXX
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities						634,715,273	XXX	524,850,503	462,647,621	520,979,533	(9,624,291)	(18,776,415)	255,097	0	XXX	XXX	XXX	3,749,601	48,360,320	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						771,140,161	XXX	653,099,016	775,197,626	687,646,027	12,161,956	(5,815,135)	28,291,978	0	XXX	XXX	XXX	1,833,588	20,374,245	XXX	XXX
8399999. Grand Total - Bonds						8,464,718,161	XXX	8,257,262,798	8,168,086,159	8,170,657,444	(5,812,110)	(34,411,872)	31,775,629	(5,221,439)	XXX	XXX	XXX	92,543,639	339,040,656	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00371G 10 5	ABN AMRO CAPITAL FUNDING TRUST I			7,500.000	1,000.00	506.880	3,801,563	604.688	4,535,156	3,801,563	27,808	417,499	0	46	0	0	46	0	P3UFE	08/25/2000
03335* 11 8	HEALTHCARE SOLUTIONS INC			96,154.000	1.00	1.300	125,000	1.300	125,000	125,000	0	0	0	0	0	0	0	0	RP6*V	01/23/2008
12535@ 12 3	CFF HOLDING CORPORATION			993.240	1.00	47.920	47,600	66.251	65,803	65,789	771	56,164	0	(18,189)	0	927,448	(945,638)	0	P6*V	12/30/2010
23307@ 11 8	DBP HOLDING CORPORATION SR A			315.070	1.00	1,000.000	315,073	1,000.002	315,073	315,073	0	35,137	0	0	0	0	0	0	P5A	12/30/2010
23307@ 12 6	DBP HOLDING CORPORATION SR B			315.070	1.00	1,000.000	315,075	1,000.005	315,076	315,075	0	35,137	0	0	0	0	0	0	P5A	12/30/2010
23989# 12 9	DAYTON PARTS HOLDINGS LLC			84,195.300	36.43	36.530	3,075,887	36.589	3,080,629	3,080,629	0	546,137	0	(4,743)	0	0	(4,743)	0	P6*V	12/21/2010
313400 62 4	FREDDIE MAC			2,947,426.000	25.00	0.310	913,702	0.629	1,853,931	913,702	0	0	0	0	0	0	0	0	P6UFE	12/05/2007
313400 73 1	FHLMC			100,000.000	50.00	0.520	52,000	1.040	104,000	52,000	0	0	0	0	0	0	0	0	P6UFE	10/25/2001
313586 75 2	FANNIE MAE			1,849,975.000	25.00	0.010	13,690	0.550	1,017,486	13,690	0	0	0	0	0	0	0	0	P6UFE	12/06/2007
313586 78 6	FANNIE MAE			800,000.000	25.00	0.000	3,040	0.440	352,000	3,040	0	0	0	0	0	0	0	0	P6UFE	09/25/2007
337158 20 8	FIRST TENNESSEE BANK			60,000.000	1,000.00	615.630	36,937,500	615.625	36,937,500	60,000,000	0	2,275,000	0	4,856,250	0	0	4,856,250	0	P2VFE	03/16/2005
38143Y 66 5	THE GOLDMAN SACHS GROUP INC			1,818,500.000	25.00	21.020	38,215,823	21.020	38,215,823	45,462,500	0	1,728,502	0	(1,909,425)	0	0	(1,909,425)	0	P2UFE	04/14/2005
40428H 80 5	HSBC USA INC			1,000,000.000	25.00	21.280	21,280,000	21.280	21,280,000	25,000,000	228,470	887,155	0	(220,000)	0	0	(220,000)	0	P1UFE	03/30/2005
421991 27 4	HEALTHCARE SOLUTIONS INC			7,798.000	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	RP6*V	06/24/2008
44954* 12 0	IFL HOLDING CORPORATION			66.390	1.00	10,000.000	663,884	10,000.173	663,896	663,884	0	38,370	0	0	0	0	0	0	P5A	12/30/2010
61747S 50 4	MORGAN STANLEY			1,000,000.000	25.00	19.380	19,380,000	19.380	19,380,000	25,000,000	255,560	1,013,884	0	(2,530,000)	0	0	(2,530,000)	0	P3UFE	06/26/2006
670993 62 5	NST HOLDINGS GROUP INC			2.690	1.00	1,000.000	2,687	1,000.745	2,689	2,687	0	0	0	0	0	0	0	0	P6*V	12/16/2008
78499S 20 1	SCS HOLDING A/S		R	0.000	1.00	0.000	0	0.000	0	0	0	184,087	0	0	0	0	0	0	P5VZ	12/22/2005
78632@ 12 6	SADLERS BAR-B-QUE			395,520.350	1.00	1.000	395,520	1.000	395,520	395,520	0	50,847	0	0	0	0	0	0	P5A	12/30/2010
786991 47 1	SADLERS BAR-B-QUE SERIES C SENIOR			21,327.000	1.00	1.000	21,327	1.000	21,327	21,327	0	0	0	0	0	0	0	0	P6*V	09/30/2009
80909# 11 8	SCITOR HOLDINGS INC SENIOR			182.310	1,000.00	1,000.000	182,312	999.999	182,312	182,312	0	21,176	0	(0)	0	0	(0)	0	P5A	10/01/2010
80909# 12 6	SCITOR HOLDINGS INC JUNIOR			182.310	1,000.00	1,000.000	182,312	999.999	182,312	182,312	0	21,176	0	(0)	0	0	(0)	0	P5A	10/01/2010
842400 73 1	SOUTHERN CALIFORNIA EDISON CO			200,000.000	100.00	94.870	18,973,898	94.869	18,973,898	20,000,000	0	1,200,000	0	1,373,895	0	0	1,373,895	0	P2UFE	01/17/2006
902973 86 6	US BANCORP			19,500.000	1,000.00	1,000.530	19,510,312	792.813	15,459,844	19,510,312	0	486,755	0	0	0	0	0	0	RP1UFE	06/10/2010
939322 83 0	WASHINGTON MUTUAL INC			200,000.000	25.00	0.000	1	0.630	126,000	1	0	0	0	0	0	27,999	(27,999)	0	P6UFE	09/11/2006
3HM0GJ 0T 6	NST HOLDINGS GROUP INC A-1 SHARES			35.830	1.00	999.970	35,828	999.972	35,828	35,829	0	0	0	(1)	0	0	(1)	0	P6*V	10/12/2010
3HM0HT LR 4	CLEARVIEW HETTINGER ACQ CO			21,449,974.270	1.00	0.130	2,867,647	0.134	2,867,647	2,867,647	0	0	0	0	0	0	0	0	P5VZ	01/07/2010
3HM0JM 51 2	PKC HOLDING CORPORATION - A			135,000.000	1.00	1.000	135,000	1.000	135,000	135,000	0	0	0	2,000	0	0	2,000	0	P5VZ	12/20/2010
784210 20 5	SG PREFERRED CAPITAL II		F	10,000.000	1,000.00	821.560	8,215,625	821.563	8,215,625	10,314,750	0	127,298	0	3,484,375	0	0	3,484,375	0	P2UFE	10/14/2004
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						175,662,305	XXX	174,839,377	218,459,642	512,610	9,124,325	0	5,034,207	0	955,447	4,078,760	0	XXX	XXX
8999999.	Total - Preferred Stocks						175,662,305	XXX	174,839,377	218,459,642	512,610	9,124,325	0	5,034,207	0	955,447	4,078,760	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
09534T 50 8	BLUE COAT SYSTEMS INC			8,984.000	268,352	29.870	268,352	364,445	0	0	0	11,949	0	11,949	0	L	09/04/2007
BHM020 WV 2	CLEARVIEW HETTINGER ACQUISITION CO			59,947.300	0	0.000	0	0	0	0	0	(6)	0	(6)	0	V	03/14/2008
22025Y 40 7	CORRECTIONS CORP. OF AMERICA			220.000	5,513	25.060	5,513	0	0	0	0	112	0	112	0	L	12/23/2008
BHM0J9 5B 9	CP STOLLER LLC			1,500,000.000	1,500,000	1.000	1,500,000	1,500,000	0	23,659	0	0	0	0	0	V	07/30/2010
BHM01H MX 3	DAYTON PARTS HOLDINGS LLC			58,440.530	2,141,823	36.650	2,141,823	2,141,823	0	0	0	(0)	0	(0)	0	V	12/21/2010
BHM028 LF 2	DBP HOLDING CORPORATION			7,577.000	75,770	10.000	75,770	75,770	0	0	0	0	0	0	0	V	01/30/2007
30225X 10 3	EXTERRAN HOLDINGS INC			94.000	2,251	23.950	2,251	0	0	0	0	235	0	235	0	L	08/20/2008
BHM025 M2 6	FAITH MEDIA HOLDINGS LLC			3,272,997.000	3,272,997	1.000	3,272,997	3,272,997	0	0	0	0	0	0	0	V	06/12/2007
999726 07 8	GUILFORD PARTNERS CONNECTICUT FUN			262.000	3,607,928	13,770.718	3,607,928	5,000,000	0	0	0	(558,071)	0	(558,071)	0	V	06/12/2001
44954* 10 4	IFL HOLDING CORPORATION			56.820	56,819	1,000.009	56,819	56,818	0	0	0	1	0	1	0	V	05/16/2008
805991 11 4	PCG HOLDINGS GROUP INC			2,500.000	0	0.000	0	0	0	0	0	0	0	0	0	V	01/30/2007
BHM0JM 52 0	PKC HOLDING CORPORATION			15,000.000	15,000	1.000	15,000	15,000	0	0	0	0	0	0	0	V	12/20/2010
74339* 90 9	PROJECT GRILL			107,462.690	0	0.000	0	0	0	0	0	0	0	0	0	V	08/24/2007
744320 10 2	PRUDENTIAL FINANCIAL INC			34,108.000	2,002,481	58.710	2,002,481	6,139	0	39,224	0	305,267	0	305,267	0	L	08/25/2004
454999 00 4	SAW MILL PCG PARTNERS LLC			178.100	0	0.000	0	0	0	0	0	0	0	0	0	V	05/08/2008
805990 15 7	SAW MILL PCG PARTNERS LLC - D UNIT			37.720	37,718	999.973	37,718	37,719	0	0	0	(1)	0	(1)	0	V	12/16/2008
BHM0GJ 0S 8	SAW MILL PCG PARTNERS LLC - D-1 UN			502.930	502,925	1,000.000	502,925	502,925	0	0	0	(1,000)	0	(1,000)	0	V	10/12/2010
80909# 10 0	SCITOR HOLDINGS INC			625.000	6,250	10.000	6,250	6,250	0	0	0	0	0	0	0	V	09/25/2007
84748* 11 9	SPECIALTY BRANDS HOLDINGS LLC			1,428.440	736,774	515.789	736,774	736,774	0	0	0	(0)	0	(0)	0	V	06/02/2010
84748* 12 7	SPECIALTY BRANDS HOLDINGS LLC			2,857.140	1,377,864	482.253	1,377,864	1,377,864	0	0	0	(1)	0	(1)	0	V	06/02/2010
656568 50 8	NORTEL NETWORKS CORP		A.	5,006.000	69	0.014	69	0	0	0	0	(46)	0	(46)	0	U	05/27/2008
BHM07R 20 9	CENTRO PROPERTIES GROUP		D.	407,035.000	482	0.001	482	308	0	0	0	424	0	424	58	V	01/16/2009
899990 20 4	TURBO CAYMAN - WTS #1		F.	93.450	0	0.000	0	0	0	0	0	0	0	0	0	V	06/30/2009
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				15,611,016	XXX	15,611,016	15,094,833	0	62,884	0	(241,138)	0	(241,138)	58	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
41631@ 10 9	HARTFORD CASUALTY INSURANCE COMPANY			800.000	971,646,107	1,214,557.000	971,646,107	355,268,871	0	96,000,000	0	(9,609,494)	0	(9,609,494)	0	K	07/28/2003
416515 10 4	HARTFORD FINANCIAL SERVICES GROUP, INC			2,816,340.000	63,422,505	26.490	63,422,504	12,094,286	140,817	563,268	0	8,298,458	0	8,298,458	0	K	12/18/1995
35103@ 10 0	FOUR THIRTY SEVEN LAND COMPANY, INC			625.000	0	0.000	0	10,959,925	0	125,228	0	0	0	0	0	K	12/31/1978
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates				1,035,068,612	XXX	1,035,068,612	378,323,082	140,817	96,688,496	0	(1,311,036)	0	(1,311,036)	0	XXX	XXX
9799999.	Total - Common Stock				1,050,679,627	XXX	1,050,679,627	393,417,915	140,817	96,751,380	0	(1,552,174)	0	(1,552,174)	58	XXX	XXX
9899998.	Total - Preferred Stock from Section 1				175,662,305	XXX	174,839,377	218,459,642	512,610	9,124,325	0	5,034,207	955,447	4,078,760	0	XXX	XXX
9899999.	Total - Preferred and Common Stock				1,226,341,932	XXX	1,225,519,004	611,877,557	653,427	105,875,705	0	3,482,033	955,447	2,526,586	58	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total $ value (included in Column 8) of all such issues $.....69.

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								
36210B YB 5	GNMA 30YR 03/01/2039		07/19/2010	JP MORGAN SECURITIES INC		5,166,406	5,000,000	12,500
36202F E6 9	GNMA2 30YR 03/01/2040		03/16/2010	BARCLAYS CAPITAL INC		2,193,571	2,169,000	4,609
36202F GW 0	GNMA2 30YR 06/01/2040		07/19/2010	Various		54,185,097	52,484,000	131,210
36202F GY 6	GNMA2 30YR 06/01/2040		06/21/2010	NOMURA SECURITIES INTERNATIONAL INC		38,128,512	35,938,509	99,829
36202F HY 5	GNMA2 30YR 07/01/2040		09/30/2010	JP MORGAN SECURITIES INC		9,715,413	9,091,774	23,992
36202F KN 5	GNMA2 30YR 09/01/2040		09/17/2010	BARCLAYS CAPITAL INC		100,077,230	94,510,000	236,275
83162C TD 5	SBAP_10-20C 03/01/2030		03/09/2010	Various		23,012,000	23,012,000	0
83162C TG 8	SBAP_10-20E 05/01/2030		05/04/2010	Various		4,000,000	4,000,000	0
83162C TH 6	SBAP_10-20F 06/01/2030		06/08/2010	Various		41,816,000	41,816,000	0
83162C TL 7	SBAP_10-20H 08/01/2030		08/03/2010	Various		8,000,000	8,000,000	0
83162C TP 8	SBAP_10-20J 10/01/2030		10/05/2010	Various		10,000,000	10,000,000	0
83162C TR 4	SBAP_10-20K 11/01/2030		11/09/2010	BANC OF AMERICA SECURITIES LLC		9,000,000	9,000,000	0
912810 QK 7	TREASURY BOND 08/15/2040		10/13/2010	Various		154,942,957	150,582,000	409,732
912810 QL 5	TREASURY NOTE 11/15/2040		12/17/2010	Various		37,764,662	38,593,000	110,355
912828 LY 4	TREASURY NOTE 11/15/2019		02/09/2010	Various		56,505,938	58,000,000	409,848
912828 ME 7	TREASURY NOTE 12/31/2014		01/14/2010	JP MORGAN SECURITIES INC		60,346,875	60,000,000	65,262
912828 MR 8	TREASURY NOTE 02/28/2015		03/23/2010	MORGAN STANLEY & CO. INCORPORATED		3,648,574	3,656,000	6,135
912828 ND 8	TREASURY NOTE 05/15/2020		08/11/2010	Various		193,644,337	184,447,000	1,299,046
912828 NE 6	TREASURY NOTE 05/31/2012		06/30/2010	Various		15,067,643	15,045,000	6,870
912828 NH 9	TREASURY NOTE 06/15/2013		06/29/2010	JP MORGAN SECURITIES INC		14,139,112	14,083,000	6,493
912828 NX 4	TREASURY NOTE 09/30/2012		10/01/2010	Various		70,782,044	70,850,000	1,537
912828 NZ 9	TREASURY NOTE 09/30/2015		10/26/2010	Various		103,232,464	102,700,000	31,927
912828 PA 2	TREASURY NOTE 09/30/2017		10/28/2010	Various		29,472,784	29,425,000	27,658
912828 PB 0	TREASURY NOTE 10/15/2013		10/21/2010	GOLDMAN SACHS & CO		1,911,437	1,913,000	184
912828 PE 4	TREASURY NOTE 10/31/2015		11/23/2010	Various		20,471,060	20,484,000	10,213
912828 PJ 3	TREASURY NOTE 11/30/2015		12/20/2010	Various		18,933,103	19,315,000	9,000
912828 PK 0	TREASURY NOTE 11/30/2017		12/14/2010	Various		24,106,019	24,726,000	16,176
912828 PL 8	TREASURY NOTE 12/15/2013		12/08/2010	BANC OF AMERICA SECURITIES LLC		4,157,889	4,186,000	0
0399999.	Total - Bonds - U.S. Government					1,114,421,127	1,093,026,283	2,918,850
Bonds - All Other Government								
74727P AJ 0	QATAR (STATE OF) 01/20/2015	F	03/15/2010	BANC OF AMERICA SECURITIES LLC		8,470,150	8,300,000	53,489
1099999.	Total - Bonds - All Other Government					8,470,150	8,300,000	53,489
Bonds - U.S. States, Territories and Possessions								
13063A 4W 1	CALIFORNIA ST 04/01/2033		12/15/2010	CITIGROUP (Salomon/Smith Barney)		10,589,050	10,000,000	138,847
20772G 2M 9	CONNECTICUT ST 02/15/2027		06/02/2010	M. R. BEAL_& COMPANY,LLC		386,264	350,000	5,444
373384 PL 4	GEORGIA ST 07/01/2019		12/02/2010	BARCLAYS CAPITAL INC		2,834,096	2,385,000	51,675
419787 GG 5	HAWAII ST 06/01/2019		11/23/2010	SIEBERT SANFORD SHANK & CO., L.L.C		5,560,026	4,735,000	117,060
574192 4X 5	MARYLAND ST 11/01/2019		12/02/2010	BARCLAYS CAPITAL INC		3,568,680	3,000,000	15,000
574192 5L 0	MARYLAND ST 03/01/2022		12/13/2010	MORGAN STANLEY & CO. INCORPORATED		5,868,440	5,210,000	75,979
57582P BD 1	MASSACHUSETTS ST 11/01/2026		05/05/2010	JP MORGAN SECURITIES INC		22,394,099	19,565,000	24,456
57582P NZ 9	MASSACHUSETTS ST 09/01/2032		12/01/2010	JEFFERIES & CO. INC		4,255,073	4,080,000	53,833
57582P WK 2	MASSACHUSETTS ST 12/01/2021		11/23/2010	JEFFERIES & CO. INC		1,019,440	1,000,000	0
604129 VE 3	MINNESOTA ST 08/01/2026		08/04/2010	RBC CAPITAL MARKETS CORPORATION		5,683,873	4,980,000	0
604129 VF 0	MINNESOTA ST 08/01/2027		08/04/2010	RBC CAPITAL MARKETS CORPORATION		5,638,754	4,980,000	0
604129 VG 8	MINNESOTA ST 08/01/2028		08/04/2010	RBC CAPITAL MARKETS CORPORATION		5,591,747	4,970,000	0
658256 B3 5	NORTH CAROLINA ST 03/01/2018		05/19/2010	WELLS FARGO ADVISORS, LLC		9,509,076	8,100,000	93,375

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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
658256 H2 1	NORTH CAROLINA ST 06/01/2018		08/17/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		4,645,000	3,810,000	0
658256 H3 9	NORTH CAROLINA ST 06/01/2019		08/17/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		5,456,501	4,450,000	0
70914P KJ 0	PENNSYLVANIA ST 04/15/2028		03/31/2010	BARCLAYS CAPITAL INC		4,663,058	4,290,000	101,888
70914P LA 8	PENNSYLVANIA ST 07/01/2018		05/11/2010	CITIGROUP (Salomon/Smith Barney)		10,918,858	9,415,000	173,916
70914P LC 4	PENNSYLVANIA ST 07/01/2020		05/11/2010	CITIGROUP (Salomon/Smith Barney)		15,156,061	13,020,000	240,508
83710D 3Y 2	SOUTH CAROLINA ST 06/01/2019		05/13/2010	SIEBERT SANFORD SHANK & CO., L.L.C.		527,765	450,000	2,938
882722 NL 1	TEXAS ST 08/01/2034		02/12/2010	WELLS FARGO ADVISORS, LLC		5,586,411	5,270,000	0
917542 RK 0	UTAH ST 07/01/2015		09/24/2010	JP MORGAN SECURITIES INC		2,665,996	2,265,000	0
917542 RM 6	UTAH ST 07/01/2016		09/24/2010	JP MORGAN SECURITIES INC		1,357,971	1,135,000	0
917542 RV 6	UTAH ST 07/01/2019		10/14/2010	JP MORGAN SECURITIES INC		980,851	825,000	0
93974C SV 3	WASHINGTON ST GO 08/01/2034		07/28/2010	BARCLAYS CAPITAL INC		1,863,643	1,745,000	0
93974C SW 1	WASHINGTON ST GO 08/01/2035		07/28/2010	BARCLAYS CAPITAL INC		1,956,679	1,835,000	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions					138,677,410	121,865,000	1,094,919
Bonds - U.S. Political Subdivisions of States								
005482 T7 9	ADAMS & ARAPAHOE CNTY CO SD 12/01/2018		05/11/2010	BARCLAYS CAPITAL INC		8,173,839	7,070,000	0
005482 U3 6	ADAMS & ARAPAHOE CNTY CO SD 12/01/2020		05/11/2010	Various		7,790,880	6,745,000	0
005482 U4 4	ADAMS & ARAPAHOE CNTY CO SD 12/01/2021		05/11/2010	BARCLAYS CAPITAL INC		11,120,957	9,605,000	0
005482 T5 3	ADAMS & ARAPAHOE CNTYS COLO J 12/01/2017		05/12/2010	BARCLAYS CAPITAL INC		5,752,291	4,985,000	0
362762 KX 3	GAINESVILLE & HALL CNTY GA HO 02/15/2033		07/30/2010	Various		1,457,470	1,470,000	23,056
362762 KY 1	GAINESVILLE & HALL CNTY GA HO 02/15/2037		01/25/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		2,626,088	2,645,000	0
438670 XK 2	HONOLULU HAWAII CITY & CNTY 12/01/2028		12/10/2010	CITIGROUP (Salomon/Smith Barney)		5,247,950	5,000,000	0
438670 XL 0	HONOLULU HAWAII CITY & CNTY 12/01/2029		12/09/2010	KEYBANC CAPITAL MARKETS, INC		3,194,150	3,060,000	0
64465P ML 9	NEW HAMPSHIRE MUN BD BK 08/15/2039		07/27/2010	JEFFERIES & CO. INC		1,058,250	1,000,000	1,111
64966D HP 7	NEW YORK N Y 05/15/2016		09/08/2004	CONVERSION		79,675	80,000	1,800
64966H UV 0	NEW YORK N Y 08/01/2018		12/22/2000	CONVERSION		69,783	70,000	1,565
64966H VD 9	NEW YORK N Y 08/01/2018		12/22/2000	CONVERSION		9,899,171	9,930,000	221,942
930863 T9 6	WAKE CNTY N C 03/01/2026		05/04/2010	CITIGROUP (Salomon/Smith Barney)		11,979,317	10,145,000	0
586145 WU 4	MEMPHIS TN 07/01/2022		06/24/2010	MORGAN KEEGAN & COMPANY, INC		1,761,601	1,585,000	0
592112 EB 8	METROPOLITAN GOVT NASHVILLE & 07/01/2024		06/04/2010	GOLDMAN SACHS & CO		3,829,182	3,400,000	0
592112 EC 6	METROPOLITAN GOVT NASHVILLE & 07/01/2025		06/04/2010	GOLDMAN SACHS & CO		4,353,027	3,890,000	0
592112 FQ 4	METROPOLITAN GOVT NASHVILLE & 07/01/2018		09/22/2010	JEFFERIES & CO. INC		191,474	170,000	0
592112 FR 2	METROPOLITAN GOVT NASHVILLE & 07/01/2019		09/22/2010	JEFFERIES & CO. INC		185,371	165,000	0
199820 ZT 1	COMAL TEX INDPT SCH DIST 02/01/2036		01/20/2010	JP MORGAN SECURITIES INC		1,258,582	1,210,000	14,117
366119 XG 5	GARLAND TEX 02/15/2027		02/22/2010	SOUTHWEST SECURITIES INC		7,777,547	7,145,000	0
366119 XH 3	GARLAND TEX 02/15/2028		02/22/2010	SOUTHWEST SECURITIES INC		7,474,216	6,915,000	0
366119 XJ 9	GARLAND TEX 02/15/2029		02/22/2010	SOUTHWEST SECURITIES INC		9,235,488	8,605,000	0
366119 XK 6	GARLAND TEX 02/15/2030		02/22/2010	SOUTHWEST SECURITIES INC		9,129,839	8,560,000	0
445042 7F 5	HUMBLE TEX INDPT SCH DIST 02/15/2034		01/06/2010	MORGAN KEEGAN & COMPANY, INC		525,296	505,000	6,032
734260 2G 6	PORT HOUSTON AUTH TEX 10/01/2039		07/29/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		900,499	850,000	0
2499999.	Total - Bonds - U.S. Political Subdivisions of States					115,071,943	104,805,000	269,622
Bonds - U.S. Special Revenue and Special Assessment								
3128KS 2K 7	FGOLD 30YR 06/01/2037		02/17/2010	JP MORGAN SECURITIES INC		2,220,772	2,069,443	3,449
3128M4 5H 2	FGOLD 30YR GIANT 08/01/2037		02/17/2010	JP MORGAN SECURITIES INC		1,148,633	1,071,299	1,786
3128M5 6F 2	FGOLD 30YR GIANT 04/01/2038		02/17/2010	RBS SECURITIES INC		621,367	579,870	966
3128M6 N9 5	FGOLD 30YR GIANT 08/01/2038		02/17/2010	JP MORGAN SECURITIES INC		1,014,701	946,109	1,577
31417Q KK 9	FNMA 15YR 10/01/2024		09/16/2010	BANC OF AMERICA SECURITIES LLC		36,678,288	35,070,000	74,037
31417Y TC 1	FNMA 15YR 10/01/2025		10/04/2010	UBS SECURITIES LLC		7,552,072	7,300,546	12,066

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31419A X9 3	FNMA 15YR 01/01/2026		12/14/2010	WELLS FARGO ADVISORS, LLC		9,290,982	9,122,781	13,304
31419B JZ 9	FNMA 15YR 08/01/2025		10/04/2010	MORGAN STANLEY & CO. INCORPORATED		1,128,243	1,090,666	1,803
31419G DW 1	FNMA 15YR 10/01/2025		10/04/2010	WELLS FARGO ADVISORS, LLC		3,068,833	2,966,623	4,903
31419G WJ 9	FNMA 15YR 10/01/2025		10/04/2010	JP MORGAN SECURITIES INC		2,632,325	2,543,117	4,203
31419H F5 6	FNMA 15YR 10/01/2025		10/04/2010	GOLDMAN SACHS & CO		10,662,165	10,304,720	17,031
31419H JW 3	FNMA 15YR 10/01/2025		10/04/2010	GOLDMAN SACHS & CO		5,248,419	5,072,468	8,384
31419A G6 8	FNMA 30YR 08/01/2040		08/10/2010	BARCLAYS CAPITAL INC		21,894,563	20,308,000	34,129
71883M GL 2	PHOENIX AZ CIVIC AIRPORT 07/01/2027		08/11/2010	BARCLAYS CAPITAL INC		4,344,913	4,145,000	0
71883M HA 5	PHOENIX AZ CIVIC AIRPORT 07/01/2031		08/11/2010	BARCLAYS CAPITAL INC		4,614,784	4,520,000	0
79575D J3 5	SALT RIVER PROJ ARIZ AGRIC IM 01/01/2023		02/08/2002	EXCHANGE		1,360,940	1,360,000	23,233
79575D K9 0	SALT RIVER PROJ ARIZ AGRIC IM 01/01/2023		02/08/2002	EXCHANGE		2,641,825	2,640,000	45,100
13033L FH 5	CA HLTH FACS-SCRIPPS HEALTH 11/15/2036		08/24/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		2,971,567	2,920,000	41,367
13066Y RF 8	CA ST DEPT WTR RES 05/01/2019		11/23/2010	STONE & YOUNGBERG LLC		8,359,124	7,795,000	33,778
130178 HB 5	CAL ED FACL ATHY - UNIV STHER 10/01/2033		08/26/2010	D. A. DAVIDSON & CO		5,393,121	5,300,000	99,375
13066Y QG 7	CALIFORNIA ST DEPT WTR RES PW 05/01/2022		12/21/2010	STONE & YOUNGBERG LLC		14,183,815	13,250,000	94,014
13066Y QM 4	CALIFORNIA ST DEPT WTR RES WT 05/01/2019		12/02/2010	STONE & YOUNGBERG LLC		3,310,538	2,885,000	14,425
544435 K9 0	LOS ANGELES CALIF DEPT ARPTS 05/15/2030		12/10/2010	BARCLAYS CAPITAL INC		4,950,750	5,000,000	20,833
19648A AV 7	COLORADO HLTH FAC-ADVENTIST 11/15/2035		12/21/2010	Various		6,401,805	6,500,000	29,458
20774U 2Y 0	WESLEYAN UNIVERSITY CT 07/01/2035		05/05/2010	CITIGROUP (Salomon/Smith Barney)		6,004,820	5,650,000	0
46936F AK 4	JACKSONVILLE FLA ECONOMIC DEV 11/15/2036		08/10/2010	GUGGENHEIM SECURITIES LLC		1,022,490	1,000,000	12,222
59334D GN 8	MIAMI-DADE CNTY FL WTR & SWR 10/01/2028		02/24/2010	RAYMOND JAMES & ASSOCIATES, INC		9,776,851	9,510,000	0
684503 6U 4	ORANGE CNTY FLA HLTH-NEMOURS 01/01/2029		11/16/2010	RBC CAPITAL MARKETS CORPORATION		1,203,900	1,200,000	23,000
626207 YF 5	GEORGIA MUN ELEC AUTH PWR REV 04/01/2057		03/04/2010	GOLDMAN SACHS & CO		12,044,327	11,950,000	0
591745 C2 8	METROPOLITAN ATLANTA RAPID TR 07/01/2032		05/05/2010	MORGAN STANLEY & CO. INCORPORATED		11,150,800	9,760,000	183,610
591745 H9 8	METROPOLITAN ATLANTA RAPID TR 07/01/2039		08/19/2010	SCOTT & STRINGFELLO, LLC		2,138,520	2,000,000	14,722
455057 VK 2	INDIANA ST FIN AUTH 12/01/2038		12/09/2010	JP MORGAN SECURITIES INC		1,505,280	1,500,000	2,844
46257T AT 6	IOWA ST SPL OBLIG - IJOBS 06/01/2028		12/08/2010	GUGGENHEIM SECURITIES LLC		5,138,850	5,000,000	8,333
49130N CC 1	KENTUCKY HIGHER ED STUD LOAN 05/01/2034		06/23/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		8,000,000	8,000,000	0
560425 3N 8	MAINE HEALTH & HIGHER ED 07/01/2039		08/18/2010	JEFFERIES & CO. INC		3,198,660	3,000,000	21,667
574217 6Z 3	MARYLAND ST HEALTH & HIGHER E 05/15/2040		06/03/2010	GOLDMAN SACHS & CO		4,047,574	3,970,000	0
57583R 5Q 4	MA ST DEV FIN AGY - HARVARD U 02/01/2034		11/19/2010	Various		8,535,301	7,820,000	5,104
575579 WZ 6	MASSACHUSETTS BAY TRANSN AUTH 07/01/2018		12/02/2010	JP MORGAN SECURITIES INC		3,324,362	2,840,000	0
575579 XA 0	MASSACHUSETTS BAY TRANSN AUTH 07/01/2019		12/02/2010	JP MORGAN SECURITIES INC		3,802,231	3,255,000	0
57583R 4H 5	MASSACHUSETTS ST DEV FIN AGY 07/01/2028		11/03/2010	BARCLAYS CAPITAL INC		555,920	510,000	0
57583R 4K 8	MASSACHUSETTS ST DEV FIN AGY 07/01/2030		11/03/2010	BARCLAYS CAPITAL INC		550,387	510,000	0
59447P CB 5	MICHIGAN FIN AUTH - TRINITY H 12/01/2027		10/14/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		996,766	935,000	0
604115 AL 9	MINNESOTA PFA 03/01/2021		05/10/2010	CITIGROUP (Salomon/Smith Barney)		30,524,088	26,040,000	151,900
604115 AM 7	MINNESOTA PFA 03/01/2022		05/10/2010	CITIGROUP (Salomon/Smith Barney)		26,536,164	22,550,000	131,542
231266 GC 5	CURATORS OF THE UNIV OF MISSO 11/01/2041		12/09/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		1,390,000	1,390,000	0
60635R 7V 3	MISSOURI ST HLTH & ED-ST LUKE 11/15/2025		05/26/2010	MORGAN STANLEY & CO. INCORPORATED		2,523,892	2,425,000	0
681793 4N 2	OMAHA PUB PWR DIST NEB 02/01/2034		01/13/2010	RBC CAPITAL MARKETS CORPORATION		492,969	470,000	10,967
646136 YC 9	NEW JERSEY ST TRANS FD AUTH 12/15/2023		10/14/2010	BARCLAYS CAPITAL INC		1,173,067	1,030,000	0
64711R JQ 0	NEW MEXICO FIN AUTH ST TRANSN 06/15/2019		09/24/2010	MORGAN STANLEY & CO. INCORPORATED		1,900,047	1,690,000	0
649905 R8 1	NEW YORK DORM AUTH-CORNELL UN 07/01/2035		05/28/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		8,509,829	7,990,000	0
64972F K3 9	NEW YORK N Y CITY MUN WTR FIN 06/15/2027		06/02/2010	Various		3,925,288	3,585,000	105,558
64971M VG 4	NEW YORK N Y CITY TRANSITIONA 11/01/2021		05/10/2010	JEFFERIES & CO. INC		7,375,109	6,505,000	10,842

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64971M Y5 5	NEW YORK N Y CITY TRANSITIONA 11/01/2023		05/27/2010	SIEBERT SANFORD SHANK & CO., L.L.C		6,446,187	5,700,000	0
64972H PQ 9	NEW YORK N Y CITY TRANSITIONA 01/15/2028		12/10/2010	CITIGROUP (Salomon/Smith Barney)		8,175,680	8,000,000	166,667
649902 2V 4	NEW YORK ST DORM AUTH ST PERS 02/15/2020		12/08/2010	BARCLAYS CAPITAL INC		4,848,530	4,255,000	34,867
649902 U9 2	NEW YORK ST DORM AUTH ST PERS 02/15/2023		12/16/2010	MORGAN STANLEY & CO. INCORPORATED		3,359,349	3,150,000	29,313
649902 XS 7	NEW YORK ST DORM AUTH ST PERS 02/15/2025		05/04/2010	SIEBERT SANFORD SHANK & CO., L.L.C		6,323,028	5,650,000	67,565
649902 WG 4	NEW YORK ST DORM AUTH ST PERS 02/15/2028		05/20/2010	SIEBERT SANFORD SHANK & CO., L.L.C		4,304,919	3,965,000	55,069
649905 WC 6	NY ST DORM AUTH NEW YORK UNIV 07/01/2039		01/11/2010	JP MORGAN SECURITIES INC		1,398,279	1,355,000	6,399
73358W CQ 5	PORT AUTH N Y & N J 07/15/2035		12/10/2010	CITIGROUP (Salomon/Smith Barney)		4,992,750	5,000,000	104,167
161036 GM 4	CHARLOTTE N C ARPT 07/01/2034		01/13/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		345,408	330,000	0
65819G FT 0	NORTH CAROLINA CAP FACS FIN A 10/01/2038		10/29/2010	CITIGROUP (Salomon/Smith Barney)		821,536	770,000	4,385
68607D MQ 5	OREGON ST DEPT TRANSN HWY USE 11/15/2025		11/02/2010	BARCLAYS CAPITAL INC		1,072,400	1,000,000	21,840
20281P DV 1	COMMONWEALTH FING AUTH PA REV 06/01/2032		06/08/2010	SIEBERT SANFORD SHANK & CO., L.L.C		1,895,310	1,800,000	12,500
708796 WN 3	PA HSG FIN AGY - SINGLE FAMIL 10/01/2030		09/30/2010	BARCLAYS CAPITAL INC		1,045,000	1,045,000	0
708796 WP 8	PA HSG FIN AGY - SINGLE FAMIL 10/01/2039		12/22/2010	Various		2,756,365	2,905,000	15,818
74529J KK 0	PUERTO RICO SALES TAX FING 08/01/2039		12/16/2010	Various		2,377,917	2,485,000	22,470
762197 BP 5	RHODE ISLAND HEALTH & EDL BLD 09/01/2037		05/20/2010	UBS SECURITIES LLC		361,667	345,000	4,025
837147 7C 5	SOUTH CAROLINA ST PUB SVC AUT 01/01/2040		08/18/2010	Various		3,217,431	3,000,000	20,667
478271 JH 3	JOHNSON CITY TN - MOUNTAIN ST 07/01/2038		04/01/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		1,204,775	1,150,000	0
78324P AB 5	RUTHERFORD CNTY TN HLTH & ED- 11/15/2040		09/20/2010	Various		6,933,424	6,720,000	83,278
880557 6J 7	TN ST SBA 05/01/2019		09/02/2010	MORGAN KEEGAN & COMPANY, INC		4,539,827	3,945,000	0
414005 EL 8	HARRIS CNTY TEX 08/15/2033		01/21/2010	GOLDMAN SACHS & CO		489,552	470,000	1,697
414005 EM 6	HARRIS CNTY TEX 08/15/2040		01/14/2010	GOLDMAN SACHS & CO		484,772	470,000	1,306
414009 DY 3	HARRIS CNTY TEX CULTURAL ED F 10/01/2029		01/08/2010	JP MORGAN SECURITIES INC		473,563	470,000	0
414005 BK 3	HARRIS COUNTY TEX TOLL ROAD 08/15/2030		01/20/2010	MORGAN STANLEY & CO. INCORPORATED		295,218	280,000	6,222
662826 EY 8	NORTH TEX HIGHER ED STUDENT L 04/01/2037		10/22/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		10,000,000	10,000,000	0
779244 CH 3	ROUND ROCK TX UTIL 08/01/2039		01/04/2010	RBC CAPITAL MARKETS CORPORATION		481,111	470,000	3,394
779244 CL 4	ROUND ROCK TX UTIL 08/01/2035		01/04/2010	RBC CAPITAL MARKETS CORPORATION		292,843	285,000	2,058
87638Q ER 6	TARRANT CNTY TEX CULT ED FACS 08/15/2035		06/09/2010	JP MORGAN SECURITIES INC		1,646,592	1,600,000	0
87638T EB 5	TARRANT CNTY TEX CULTURAL ED 11/15/2029		11/17/2010	JEFFERIES & CO. INC		2,469,775	2,500,000	2,431
914729 LW 6	UNIVERSITY NORTH TEX 04/15/2040		02/04/2010	BARCLAYS CAPITAL INC		2,420,800	2,340,000	20,475
769369 AK 5	RIVERTON UT HOSP-IHC HEALTH 08/15/2036		09/29/2010	JEFFERIES & CO. INC		1,047,330	1,000,000	6,806
769369 AL 3	RIVERTON UT HOSP-IHC HEALTH 08/15/2041		08/03/2010	CANTOR FITZGERALD & CO		2,555,850	2,500,000	59,375
917546 HL 0	UTAH ST BRD REGENTS STUDENT L 11/01/2023		12/22/2010	RBC CAPITAL MARKETS CORPORATION		2,688,736	2,565,000	0
917546 HM 8	UTAH ST BRD REGENTS STUDENT L 11/01/2024		12/22/2010	RBC CAPITAL MARKETS CORPORATION		2,664,859	2,570,000	0
917546 HN 6	UTAH ST BRD REGENTS STUDENT L 11/01/2027		12/22/2010	RBC CAPITAL MARKETS CORPORATION		3,262,303	3,235,000	0
917546 HP 1	UTAH ST BRD REGENTS STUDENT L 11/01/2026		12/22/2010	RBC CAPITAL MARKETS CORPORATION		2,830,256	2,785,000	0
924166 DG 3	VERMONT ELD & HEALTH - MIDDLE 11/01/2038		01/07/2010	GOLDMAN SACHS & CO		1,569,617	1,500,000	0
928105 AV 7	VA SMALL BUSINESS-SENTARA HEA 11/01/2040		12/09/2010	Various		5,494,789	5,520,000	21,449
927781 SQ 8	VIRGINIA COLLEGE BLDG AUTH VA 09/01/2025		12/13/2010	MORGAN STANLEY & CO. INCORPORATED		4,999,173	4,715,000	68,760
92817S MT 2	VIRGINIA ST PUB SCH AUTH 08/01/2020		05/12/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		7,966,533	6,900,000	101,583
92817S MU 9	VIRGINIA ST PUB SCH AUTH 08/01/2021		05/12/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		7,906,917	6,900,000	101,583
92817S NE 4	VIRGINIA ST PUB SCH AUTH 08/01/2018		05/13/2010	BARCLAYS CAPITAL INC		663,583	570,000	8,471
92817S UC 0	VIRGINIA ST PUB SCH AUTH 08/01/2018		10/01/2010	MORGAN KEEGAN & COMPANY, INC		738,732	650,000	0
92817S UD 8	VIRGINIA ST PUB SCH AUTH 08/01/2019		10/01/2010	MORGAN KEEGAN & COMPANY, INC		896,903	790,000	0
93978H AA 3	WASHINGTON ST HLTH CARE FACS 10/01/2040		10/12/2010	Various		11,071,935	10,700,000	5,972
93978E 7V 8	WASHINGTON ST HLTH-PROVIDENCE 10/01/2039		06/23/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		7,822,560	7,735,000	0
25477G AV 7	DISTRICT COLUMBIA INCOME TAX 12/01/2034		10/05/2010	GOLDMAN SACHS & CO		2,214,060	2,000,000	37,042

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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
25477G ED 3	DISTRICT COLUMBIA INCOME TAX 12/01/2028		12/01/2010	JEFFERIES & CO. INC		6,409,200	6,000,000	4,167
25477G EE 1	DISTRICT COLUMBIA INCOME TAX 12/01/2029		03/11/2010	GOLDMAN SACHS & CO		4,674,086	4,365,000	0
592646 T5 2	METROPOLITAN WASHINGTON D C A 10/01/2039		07/21/2010	BARCLAYS CAPITAL INC		154,208	150,000	0
592646 T7 8	METROPOLITAN WASHINGTON D C A 10/01/2030		07/21/2010	BARCLAYS CAPITAL INC		209,244	200,000	0
592646 T8 6	METROPOLITAN WASHINGTON D C A 10/01/2035		07/21/2010	BARCLAYS CAPITAL INC		154,698	150,000	0
95639P AW 3	WEST VIRGINIA ECON DEV AUTH 06/15/2035		08/05/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		1,620,486	1,575,000	0
95639P AX 1	WEST VIRGINIA ECON DEV AUTH 06/15/2040		08/05/2010	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		1,907,802	1,860,000	0
97710V T5 7	WISCONSIN HEALTH & ED ASCENSI 11/15/2031		10/13/2010	JP MORGAN SECURITIES INC		1,042,470	1,000,000	21,250
97710B ST 0	WISCONSIN ST HEALTH & EDL FAC 11/15/2030		12/21/2010	JEFFERIES & CO. INC		4,950,000	5,000,000	29,167
134340 AA 6	CAMPBELL CNTY WY-BASIN ELEC P 07/15/2039		05/21/2010	WELLS FARGO ADVISORS, LLC		1,195,422	1,105,000	23,121
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					503,227,793	472,340,642	2,436,889
Bonds - Industrial and Miscellaneous								
00724F AA 9	ADOBE SYSTEMS INCORPORATED 02/01/2015		01/25/2010	BANC OF AMERICA SECURITIES LLC		9,358,688	9,375,000	0
00817Y AF 5	AETNA INC 06/15/2036		09/21/2010	BANC OF AMERICA SECURITIES LLC		1,435,788	1,250,000	22,773
008686 AA 5	AHOLD LEASE USA INC 01/02/2020		02/04/2010	MORGAN STANLEY & CO. INCORPORATED		3,421,026	3,204,708	25,757
009363 AH 5	AIRGAS INC 10/01/2013		03/10/2010	BARCLAYS CAPITAL INC		5,710,942	5,715,000	0
012725 AA 5	ALBEMARLE CORPORATION 12/15/2020		12/07/2010	BANC OF AMERICA SECURITIES LLC		5,450,555	5,500,000	0
018490 AN 2	ALLERGAN INC/UNITED STATES 09/15/2020		11/12/2010	GOLDMAN SACHS & CO		6,897,448	6,923,000	8,859
BHM02L 0T 6	AMC ENTERTAINMENT HOLDINGS IN 06/13/2012		12/15/2010	SCHEDULED ACQUISITION		13,461	13,461	0
02582J EV 8	AMXCA_07-8 05/15/2015		03/09/2010	JP MORGAN SECURITIES INC		2,499,121	2,500,000	884
02582J EZ 9	AMXCA_08-2 09/15/2020		03/10/2010	DEUTSCHE BANK SECURITIES INC		12,692,344	12,000,000	0
03523T AM 0	ANHEUSER-BUSCH INBEV WORLDWID 01/15/2015		10/13/2009	EXCHANGE		2,805,357	2,809,000	36,049
037411 AX 3	APACHE CORPORATION 02/01/2021		11/30/2010	JP MORGAN SECURITIES INC		3,676,736	3,715,000	0
03938L AP 9	ARCELORMITTAL 10/15/2039	F	02/08/2010	GOLDMAN SACHS & CO		15,197,905	15,500,000	370,708
BHM0JH W3 9	AVISTA CORPORATION 12/30/2013		11/23/2010	KEYBANC CAPITAL MARKETS, INC		18,000,000	18,000,000	0
064149 A6 4	BANK OF NOVA SCOTIA 01/22/2015	A	01/19/2010	MORGAN STANLEY & CO. INCORPORATED		12,983,360	13,000,000	0
064255 AB 8	BANK OF TOKYO-MITSUBISHI UFJ 01/22/2015	F	01/13/2010	MORGAN STANLEY & CO. INCORPORATED		15,951,457	15,958,000	0
05531F AA 1	BB&T CORP 04/30/2014		05/06/2010	SCOTT & STRINGFELLO, LLC		3,443,747	3,102,000	5,403
05541V AC 0	BG ENERGY CAPITAL PLC 12/09/2015	F	12/02/2010	GOLDMAN SACHS & CO		3,728,513	3,750,000	0
09247X AC 5	BLACKROCK INC 09/15/2017		12/01/2010	CREDIT SUISSE SECURITIES (USA) LLC		4,038,440	3,500,000	49,219
C1068* AA 2	BONAVISTA ENERGY TRUST 11/02/2017	A	10/19/2010	CITIGROUP (Salomon/Smith Barney)		10,000,000	10,000,000	0
N1492@ AA 4	BOSKALIS FINANCE BV SERIES A 07/22/2017	F	05/12/2010	RBS SECURITIES, INC		12,000,000	12,000,000	0
N1492@ AB 2	BOSKALIS FINANCE BV SERIES B 07/22/2020	F	05/12/2010	RBS SECURITIES, INC		2,000,000	2,000,000	0
147528 E@ 8	CASEYS GENERAL STORES INC. 08/09/2020		08/05/2010	DIRECT WITH ISSUER		13,000,000	13,000,000	0
17305E DE 2	CCCIT_06-A3 03/15/2018		06/04/2010	NOMURA SECURITIES INTERNATIONAL INC		22,350,000	20,000,000	247,333
17305E DT 9	CCCIT_07-A3 06/15/2039		06/14/2010	JP MORGAN SECURITIES INC		24,839,063	21,000,000	7,175
17305E EK 7	CCCIT_08-A6 05/22/2017		03/10/2010	DEUTSCHE BANK SECURITIES INC		15,502,148	15,000,000	12,502
12514A AE 1	CD_07-CD5 11/01/2044		02/10/2010	MORGAN STANLEY & CO. INCORPORATED		2,371,484	2,500,000	6,131
151020 AD 6	CELGENE CORPORATION 10/15/2015		10/04/2010	MORGAN STANLEY & CO. INCORPORATED		3,423,994	3,429,000	0
15135U AB 5	CENOVUS ENERGY INC 09/15/2014	A	09/15/2009	EXCHANGE		5,400,527	5,405,000	76,346
12535# AA 3	CFF ACQUISITION LLC 01/31/2014		06/30/2010	SCHEDULED ACQUISITION		262,258	262,258	0
161571 DA 9	CHAIT_08-A11 07/15/2015		06/03/2010	JP MORGAN SECURITIES INC		6,171,375	5,600,000	19,320
167885 AA 0	CHICAGO PARKING METERS LLC 12/30/2020		11/04/2010	BARCLAYS CAPITAL INC		19,000,000	19,000,000	0
21987B AN 8	CODELCO INC 11/04/2020	F	10/28/2010	DEUTSCHE BANK SECURITIES INC		687,673	700,000	0
200340 AN 7	COMERICA INCORPORATED 09/16/2015		10/12/2010	JP MORGAN SECURITIES INC		2,046,000	2,000,000	4,833
14041N DX 6	COMET_07-A7 07/15/2020		06/02/2010	JP MORGAN SECURITIES INC		18,290,784	16,138,000	56,707

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20825T AA 5	CONOCOPHILLIPS CANADA FUNDING 10/15/2016		02/24/2010	DEUTSCHE BANK SECURITIES INC		16,761,906	15,100,000	320,875
216871 AF 0	COOPER US INC 01/15/2016		12/02/2010	BANC OF AMERICA SECURITIES LLC		2,495,425	2,500,000	0
219868 BP 0	CORPORACION ANDINA DE FOMENTO 01/15/2016	F	07/08/2010	Various		2,484,414	2,500,000	0
Q2233@ AG 0	CPT MANAGER LIMITED - SYND FA 12/15/2011	F	09/20/2010	Various		6,799	6,799	0
067383 AB 5	CR BARD INC 01/15/2016		12/15/2010	BANC OF AMERICA SECURITIES LLC		5,998,500	6,000,000	0
126408 GT 4	CSX CORP 10/30/2020		10/18/2010	MORGAN STANLEY & CO. INCORPORATED		7,995,920	8,000,000	0
19075C AD 5	CWCI_07-C2 04/01/2047		03/31/2010	BANC OF AMERICA SECURITIES LLC		23,107,170	24,905,000	18,969
23311R AD 8	DCP MIDSTREAM LLC 03/15/2020		11/15/2010	JP MORGAN SECURITIES INC		3,185,700	3,000,000	28,088
24804# AA 2	DEMETS CANDY COMPANY 07/31/2016		09/30/2010	Various		3,447,500	3,517,500	0
25214B AE 4	DEXIA CREDIT LOCAL 01/10/2014	F	01/05/2010	CITIGROUP (Salomon/Smith Barney)		9,968,700	10,000,000	0
25459H AG 0	DIRECTV HOLDINGS LLC 05/15/2016		08/18/2010	CREDIT SUISSE SECURITIES (USA) LLC		7,348,163	6,665,000	138,345
26138E AH 2	DR PEPPER SNAPPLE GROUP INC 05/01/2018		01/08/2010	Various		5,839,981	5,152,000	70,273
26442C AJ 3	DUKE ENERGY CAROLINAS LLC 06/15/2020		06/02/2010	JP MORGAN SECURITIES INC		3,661,376	3,670,000	0
693627 AY 7	DUKE ENERGY INDIANA INC 10/15/2035		09/21/2010	Various		2,576,295	2,260,000	61,088
268270 AA 3	E.CL S.A. 01/15/2021	F	12/09/2010	JP MORGAN SECURITIES INC		1,181,184	1,200,000	0
29250R AN 6	ENBRIDGE ENERGY PARTNERS LP 04/15/2018		11/16/2010	UBS SECURITIES LLC		1,167,200	1,000,000	6,139
29250R AT 3	ENBRIDGE ENERGY PARTNERS LP 09/15/2040		09/08/2010	RBS SECURITIES INC		3,984,840	4,000,000	0
29379V AD 5	ENTERPRISE PRODUCTS OPERATING 01/31/2014		11/23/2010	BANC OF AMERICA SECURITIES LLC		5,827,063	4,750,000	153,089
29379V AR 4	ENTERPRISE PRODUCTS OPERATING 06/01/2015		05/11/2010	CITIGROUP (Salomon/Smith Barney)		12,972,700	13,000,000	0
26875P AG 6	EOG RESOURCES INC. 02/01/2021		11/18/2010	BARCLAYS CAPITAL INC		5,974,560	6,000,000	0
26875P AH 4	EOG RESOURCES INC. 02/01/2016		11/18/2010	JP MORGAN SECURITIES INC		2,992,080	3,000,000	0
26882P BB 7	ERAC USA FINANCE CO 10/15/2017		01/06/2010	BARCLAYS CAPITAL INC		3,177,480	3,000,000	45,688
303250 B# 0	FAIR ISAAC CORP 07/14/2016		06/16/2010	JP MORGAN SECURITIES INC		14,000,000	14,000,000	0
396789 JU 4	GCCFC_05-GG3 08/01/2042		01/29/2010	CITIGROUP (Salomon/Smith Barney)		598,313	600,000	160
36159J BL 4	GEMNT_09-1 04/15/2015		02/02/2010	Various		22,182,203	21,600,000	30,357
36159J BM 2	GEMNT_09-2 07/15/2015		02/04/2010	RBS SECURITIES INC		622,875	600,000	1,599
377372 AD 9	GLAXOSMITHKLINE CAPITAL INC 05/15/2018		03/11/2010	BARCLAYS CAPITAL INC		16,356,000	15,000,000	284,854
382388 AX 4	GOODRICH CORP 02/01/2021		11/03/2010	BANC OF AMERICA SECURITIES LLC		9,983,540	10,000,000	11,000
40624@ AQ 3	HALLMARK CARDS INC 10/07/2013		05/05/2010	BARCLAYS CAPITAL INC		3,554,145	3,500,000	29,463
41242* AH 5	HARDWOOD FUNDING LLC 06/07/2017		05/12/2010	BANC OF AMERICA SECURITIES LLC		6,000,000	6,000,000	0
41242* AJ 1	HARDWOOD FUNDING LLC 06/08/2020		05/12/2010	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
43812K AD 5	HAROT_10-2 06/18/2013		05/12/2010	BARCLAYS CAPITAL INC		4,199,724	4,200,000	0
413875 AM 7	HARRIS CORPORATION 12/15/2020		11/30/2010	JP MORGAN SECURITIES INC		4,215,790	4,240,000	0
44923W AD 3	HART_10-A 12/15/2016		05/05/2010	JP MORGAN SECURITIES INC		14,049,765	14,050,000	0
69320@ AA 4	HAWK PRECISION COMPONENTS GRO 02/02/2014		09/30/2010	SCHEDULED ACQUISITION		90,000	90,000	0
03335* AA 8	HEALTHCARE SOLUTIONS INC 01/23/2015		10/23/2010	SCHEDULED ACQUISITION		49,942	49,942	0
423012 B@ 1	HEINEKEN N.V. 08/15/2018	F	05/07/2010	JP MORGAN SECURITIES INC		9,000,000	9,000,000	0
42809H AD 9	HESS CORPORATION 02/15/2041		09/29/2010	BANC OF AMERICA SECURITIES LLC		1,739,326	1,665,000	13,986
42818# AA 8	HETTINGER WELDING LLC 10/15/2012		10/15/2010	Various		4,905,510	2,537,863	0
428236 BF 9	HEWLETT-PACKARD COMPANY 12/01/2020		11/29/2010	BANC OF AMERICA SECURITIES LLC		2,495,675	2,500,000	0
44569* BE 0	HUNT OIL COMPANY 03/27/2018		09/28/2010	STONECASTLE SECURITIES, LLC		5,167,050	5,000,000	24,697
45320@ AA 4	IMPLUS FOOTCARE LLC 05/19/2015		12/31/2010	SCHEDULED ACQUISITION		100,292	100,292	0
459200 GJ 4	INTERNATIONAL BUSINESS MACHIN 09/14/2017		11/15/2010	Various		5,286,209	4,500,000	45,600
459200 GS 4	INTERNATIONAL BUSINESS MACHIN 11/30/2039		09/29/2010	Various		5,179,221	4,500,000	86,800
BHM0JF U6 8	INTERTEK FINANCE PLC 12/15/2017	F	10/29/2010	RBS SECURITIES, INC		5,000,000	5,000,000	0
G5161* AH 0	JOHNSTON PRESS PLC 06/15/2016	F	06/30/2010	SCHEDULED ACQUISITION		74,357	74,357	0
491674 BB 2	KENTUCKY UTILITIES COMPANY 11/01/2015		11/08/2010	CREDIT SUISSE SECURITIES (USA) LLC		1,993,000	2,000,000	0

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K3752# AD 0	KOBENHAVNS LUFTHAVNE 06/29/2018	F	05/20/2010	RBS SECURITIES, INC		5,000,000	5,000,000	0
500630 BR 8	KOREA DEVELOPMENT BANK (THE) 08/10/2015	F	02/03/2010	BANC OF AMERICA SECURITIES LLC		5,484,820	5,500,000	0
50075N BB 9	KRAFT FOODS INC. 02/09/2016		02/04/2010	RBS SECURITIES INC		23,917,920	24,000,000	0
502413 AY 3	L-3 COMMUNICATIONS CORP 10/15/2019		09/29/2009	EXCHANGE		1,694,204	1,700,000	7,121
51805A AE 7	LASL_07-MF5 04/01/2044		07/01/2010	SCHEDULED ACQUISITION		1,152	1,152	0
50188F AA 3	LG&E AND KU ENERGY LLC 11/15/2015		11/08/2010	CREDIT SUISSE SECURITIES (USA) LLC		5,410,923	5,435,000	0
50188F AC 9	LG&E AND KU ENERGY LLC 11/15/2020		11/08/2010	CREDIT SUISSE SECURITIES (USA) LLC		3,968,680	4,000,000	0
53217V AB 5	LIFE TECHNOLOGIES CORP 03/01/2015		02/11/2010	BANC OF AMERICA SECURITIES LLC		8,372,112	8,400,000	0
53217V AC 3	LIFE TECHNOLOGIES CORP 03/01/2020		06/25/2010	CREDIT SUISSE SECURITIES (USA) LLC		5,374,800	5,000,000	109,167
53217V AD 1	LIFE TECHNOLOGIES CORP 01/15/2016		12/09/2010	BANC OF AMERICA SECURITIES LLC		7,488,000	7,500,000	0
534187 AZ 2	LINCOLN NATIONAL CORPORATION 06/15/2015		06/15/2010	JP MORGAN SECURITIES INC		1,427,099	1,429,000	0
546676 AR 8	LOUISVILLE GAS AND ELECTRIC C 11/15/2015		11/08/2010	CREDIT SUISSE SECURITIES (USA) LLC		1,992,940	2,000,000	0
554694 AA 7	MACKINAW POWER LLC 10/31/2023		11/30/2010	PIPER JAFFRAY & CO		7,320,036	6,797,880	33,202
BHM0JG 4H 1	MADISON GAS AND ELECTRIC CO 12/20/2020		11/05/2010	JP MORGAN SECURITIES INC		7,000,000	7,000,000	0
565849 AE 6	MARATHON OIL CORP 10/01/2037		09/29/2010	BANC OF AMERICA SECURITIES LLC		5,961,700	5,000,000	2,750
58154@ AA 8	MCKENZIE SPORTS PRODUCTS LLC 10/29/2017		12/31/2010	Various		3,828,825	3,906,825	0
581557 AU 9	MCKESSON CORP 03/01/2013		06/14/2010	BANC OF AMERICA SECURITIES LLC		3,221,670	3,000,000	46,375
581557 AV 7	MCKESSON CORP 03/01/2017		04/27/2010	BANC OF AMERICA SECURITIES LLC		16,345,500	15,000,000	140,125
58174# AA 2	MCKINSEY & COMPANY INC 05/26/2015		03/31/2010	BANC OF AMERICA SECURITIES LLC		7,000,000	7,000,000	0
582839 AD 8	MEAD JOHNSON NUTRITION CO 11/01/2014		10/29/2009	EXCHANGE		7,470,628	7,500,000	49,583
G5963# AC 7	MEGGITT PLC 10/05/2017	F	04/21/2010	RBS SECURITIES, INC		15,000,000	15,000,000	0
58933Y AA 3	MERCK & CO INC 01/15/2021		12/07/2010	JP MORGAN SECURITIES INC		2,990,940	3,000,000	0
594457 BD 4	MICHIGAN CONSOLIDATED GAS CO 05/01/2014		03/23/2010	CREDIT SUISSE SECURITIES (USA) LLC		4,674,400	4,000,000	132,917
594918 AJ 3	MICROSOFT CORPORATION 10/01/2040		09/22/2010	JP MORGAN SECURITIES INC		10,712,061	10,830,000	0
641423 BY 3	NEVADA POWER COMPANY 03/15/2019		09/09/2010	DEUTSCHE BANK SECURITIES INC		4,891,200	4,000,000	141,708
641423 BZ 0	NEVADA POWER COMPANY 09/15/2040		09/09/2010	JP MORGAN SECURITIES INC		1,221,190	1,225,000	0
64952W AW 3	NEW YORK LIFE GLOBAL FUNDING 05/04/2015		04/29/2010	BARCLAYS CAPITAL INC		9,075,248	9,100,000	0
655844 AE 8	NORFOLK SOUTHERN CORPORATION 05/15/2017		10/29/2010	GOLDMAN SACHS & CO		5,056,000	4,000,000	143,733
67740Q AF 3	OHIO NATIONAL FINANCIAL SERVI 04/30/2020		04/20/2010	BANC OF AMERICA SECURITIES LLC		2,984,010	3,000,000	0
68209# AB 8	OMEGA LEASING (US) NO 2 LLC 07/12/2017	F	06/04/2010	CITIGROUP (Salomon/Smith Barney)		6,000,000	6,000,000	0
68233J AG 9	ONCOR ELECTRIC DELIVERY CO 09/30/2040		09/29/2010	Various		4,589,884	4,540,000	8,254
68233D AL 1	ONCOR ELECTRIC DELIVERY CO. 01/15/2015		10/04/2010	KEYBANC CAPITAL MARKETS, INC		1,226,190	1,050,000	15,247
70109H AK 1	PARKER HANNIFIN CORP 09/15/2022		09/07/2010	BANC OF AMERICA SECURITIES LLC		2,733,147	2,765,000	0
707886 F# 9	PENN WEST PETROLEUM LTD 03/16/2017	A	03/01/2010	CITIGROUP (Salomon/Smith Barney)		5,000,000	5,000,000	0
707886 F@ 1	PENN WEST PETROLEUM LTD 03/16/2015	A	03/01/2010	CITIGROUP (Salomon/Smith Barney)		10,000,000	10,000,000	0
713448 BM 9	PEPSICO INC 01/15/2015		01/11/2010	BANC OF AMERICA SECURITIES LLC		14,984,850	15,000,000	0
71654Q AV 4	PETROLEOS MEXICANOS 03/15/2015	F	09/10/2009	EXCHANGE		5,361,399	5,395,000	11,689
500472 AB 1	PHILIPS ELECTRONICS 03/11/2018	F	04/20/2010	DEUTSCHE BANK SECURITIES INC		7,343,190	6,750,000	45,281
72650R AX 0	PLAINS ALL AMERICAN PIPELINE 09/15/2015		07/07/2010	JP MORGAN SECURITIES INC		1,563,263	1,565,000	0
693476 BE 2	PNC FUNDING CORP 06/10/2014		09/30/2010	BANC OF AMERICA SECURITIES LLC		1,668,195	1,500,000	25,875
73020* AA 1	PNG COMPANIES LLC 02/26/2015		02/12/2010	BNP PARIBAS SECURITIES CORP		10,000,000	10,000,000	0
736508 K@ 0	PORTLAND GENERAL ELECTRIC COM 01/15/2015		12/11/2009	Various		0	0	0
BHM0JM 4W 5	PPC INDUSTRIES INC 12/21/2016		12/20/2010	DIRECT WITH ISSUER		3,601,500	3,675,000	0
740816 AD 5	PRESIDENT & FELLOWS OF HARVAR 10/01/2038		09/21/2010	GOLDMAN SACHS & CO		2,281,720	2,000,000	54,063
74153W BY 4	PRICOA GLOBAL FUNDING 1 06/11/2014		01/11/2010	DEUTSCHE BANK SECURITIES INC		6,484,380	6,000,000	29,975
74432Q BE 4	PRUDENTIAL FINANCIAL INC 01/15/2013		07/08/2010	JEFFERIES & CO. INC		3,723,370	3,500,000	51,572
69362B AS 1	PSEG POWER LLC 09/15/2016		01/14/2010	EXCHANGE		7,785,083	7,500,000	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
78008K BS 1	ROYAL BANK OF CANADA 12/15/2015	A	07/07/2010	RBC CAPITAL MARKETS CORPORATION		6,001,562	6,016,000	0
78572M AA 3	SABMILLER PLC 08/15/2033	F	09/23/2010	JEFFERIES & CO. INC		993,012	830,000	6,568
78572M AD 7	SABMILLER PLC 07/01/2016	F	06/23/2010	JP MORGAN SECURITIES INC		14,880,840	13,000,000	266,500
78632# AA 6	SADLERS SMOKEHOUSE LTD 10/23/2014		10/23/2010	SCHEDULED ACQUISITION		48,484	48,484	0
786514 BQ 1	SAFEWAY INC. 03/15/2014		01/08/2010	CREDIT SUISSE SECURITIES (USA) LLC		3,931,630	3,540,000	72,521
G7866# AB 3	SAGE GROUP PLC 03/11/2015	F	02/04/2010	RBS SECURITIES, INC		15,000,000	15,000,000	0
G7815@ AA 9	SAP IRELAND US FINANCIAL SERV 10/14/2015	F	09/28/2010	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
80808# AE 2	SCHREIBER FOODS INC 11/10/2017		08/13/2010	JP MORGAN SECURITIES INC		4,000,000	4,000,000	0
82340* AA 5	SHEPHERDS FLAT FUND TRUST I A 04/30/2032		12/10/2010	CITIGROUP (Salomon/Smith Barney)		3,000,000	3,000,000	0
82340* AB 3	SHEPHERDS FLAT FUND TRUST I A 04/30/2032		12/10/2010	CITIGROUP (Salomon/Smith Barney)		12,000,000	12,000,000	0
26439V AB 3	SPECTRA ENERGY CAPITAL 08/15/2014		01/08/2010	JP MORGAN SECURITIES INC		5,207,563	4,785,000	111,499
84755T AA 5	SPECTRA ENERGY CAPITAL LLC 04/15/2018		12/23/2010	DEUTSCHE BANK SECURITIES INC		693,261	627,000	7,991
83613U AB 4	SVNIM_06-WF2 12/25/2036		12/25/2010	SCHEDULED ACQUISITION		303,579	303,579	0
87425E AK 9	TALISMAN ENERGY INC. 02/01/2038	A	09/29/2010	Various		2,386,391	2,170,000	23,734
87425E AM 5	TALISMAN ENERGY INC. 02/01/2021	A	11/29/2010	Various		11,762,692	12,000,000	10,964
238576 A* 3	TBG ACQUISITION CORPORATION 01/31/2017		08/01/2010	SCHEDULED ACQUISITION		39,708	39,708	0
878742 AQ 8	TECK RESOURCES LTD 05/15/2019	A	05/12/2010	MORGAN STANLEY & CO. INCORPORATED		18,406,250	15,000,000	247,847
87938X AA 9	TELEFONICA MOVILES CHILE S.A. 11/09/2015	F	11/03/2010	DEUTSCHE BANK SECURITIES INC		698,089	700,000	0
88166B AA 8	TEVA PHARMACEUTICAL FINANCE I 12/19/2011	F	06/15/2010	GOLDMAN SACHS & CO		11,539,000	11,539,000	0
88163V AD 1	TEVA PHARMACEUTICAL FINANCE L 02/01/2036		09/21/2010	Various		1,182,945	1,000,000	9,054
882384 AB 6	TEXAS EASTERN TRANSMISSION LP 12/01/2020		12/03/2010	Various		4,983,514	5,000,000	252
665859 AL 8	THE NORTHERN TRUST COMPANY (L 11/04/2020		11/01/2010	BANC OF AMERICA SECURITIES LLC		5,782,227	5,789,000	0
883556 AS 1	THERMO FISHER SCIENTIFIC INC 05/01/2015		11/09/2010	Various		2,639,063	2,500,000	3,111
893045 AC 8	TRANS-ALLEGHENY INTERSTATE LI 01/15/2015		01/19/2010	JP MORGAN SECURITIES INC		8,468,210	8,500,000	0
89417E AG 4	TRAVELERS CO INC 11/01/2020		10/27/2010	WELLS FARGO ADVISORS, LLC		4,438,002	4,442,000	0
G9020* AB 6	TRAVIS PERKINS SEN GTD NOTES 01/26/2016	F	01/22/2010	BANC OF AMERICA SECURITIES LLC		8,045,600	8,000,000	2,618
BHM03M 7Q 2	TURBO BETA LTD 03/12/2018	F	08/15/2010	SCHEDULED ACQUISITION		60,134	60,134	0
902133 AF 4	TYCO ELECTRONICS GROUP SA 10/01/2017		10/05/2010	GOLDMAN SACHS & CO		1,175,060	1,000,000	1,274
90388@ AE 1	ULTRA RESOURCES INC 01/27/2017		12/22/2009	Various		0	0	(23,033)
90520E AB 7	UNION BANK NA 12/16/2013		12/09/2010	BARCLAYS CAPITAL INC		5,985,120	6,000,000	0
91324P BM 3	UNITEDHEALTH GROUP INCORPORAT 10/15/2020		10/20/2010	CITIGROUP (Salomon/Smith Barney)		1,993,300	2,000,000	0
90361# AA 8	UTC CTL PASS THROUGH TRUST CE 04/02/2019		06/21/2010	BANC OF AMERICA SECURITIES LLC		4,318,700	4,318,700	0
91911T AK 9	VALE OVERSEAS LIMITED 11/10/2039	F	09/08/2010	CREDIT SUISSE SECURITIES (USA) LLC		4,634,450	4,180,000	99,783
91913Y AQ 3	VALERO ENERGY CORPORATION 02/01/2015		02/03/2010	JP MORGAN SECURITIES INC		2,244,060	2,250,000	0
92203# AN 8	VANGUARD GROUP INC/THE 02/22/2017		01/22/2010	BANC OF AMERICA SECURITIES LLC		7,000,000	7,000,000	0
Q9389# AD 2	VECTOR LTD 12/20/2022	F	09/21/2010	DIRECT WITH ISSUER		12,000,000	12,000,000	0
931142 CK 7	WAL-MART STORES INC 08/15/2037		10/04/2010	CITIGROUP (Salomon/Smith Barney)		1,248,120	1,000,000	9,389
931142 CZ 4	WAL-MART STORES INC 10/25/2020		10/18/2010	GOLDMAN SACHS & CO		5,977,140	6,000,000	0
BHM0JG 3K 5	WATERS CORPORATION 03/15/2015		11/03/2010	RBS SECURITIES, INC		3,000,000	3,000,000	0
92978P AE 9	WBCMT_06-C29 11/01/2048		01/15/2010	WELLS FARGO ADVISORS, LLC		197,234	200,000	590
BHM02Q NB 9	WIDEOPENWEST FINANCE LLC 06/29/2015		04/15/2010	SCHEDULED ACQUISITION		15,431	15,431	0
96950F AB 0	WILLIAMS PARTNERS LP 02/15/2015		02/02/2010	EXCHANGE		4,797,960	4,800,000	76,000
96950F AG 9	WILLIAMS PARTNERS LP 11/15/2020		11/03/2010	Various		6,011,060	6,000,000	0
96950H AD 2	WILLIAMS PARTNERS LP 02/01/2017		02/02/2010	Various		5,697,500	5,000,000	4,028
97164# AF 1	WILMINGTON INVESTMENTS INC 06/15/2017		06/02/2010	BANC OF AMERICA SECURITIES LLC		8,000,000	8,000,000	0
984121 BP 7	XEROX CORP 03/15/2016		11/03/2010	GOLDMAN SACHS & CO		1,185,900	1,000,000	9,422

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
98385X AP 1	XTO ENERGY INC 06/15/2018		07/29/2010	CREDIT SUISSE SECURITIES (USA) LLC		4,618,035	4,000,000	29,333
3899999.	Total - Bonds - Industrial and Miscellaneous					1,079,471,142	1,043,102,072	4,339,151
Bonds - Hybrid Securities								
Q1297@ AJ 9	CPT MANAGER LIMITED - HYBRID 01/15/2016	F	07/15/2010	SCHEDULED ACQUISITION		118,138	118,138	0
4899999.	Total - Bonds - Hybrid Securities					118,138	118,138	0
8399997.	Total - Bonds - Part 3					2,959,457,703	2,843,557,135	11,112,921
8399998.	Total - Bonds - Summary Item from Part 5					252,254,097	251,362,296	637,589
8399999.	Total - Bonds					3,211,711,800	3,094,919,431	11,750,510
Preferred Stocks - Industrial and Miscellaneous								
12535@ 12 3	CFF HOLDING CORPORATION		12/30/2010	HIMCO OPERATIONAL TRANSACTION	75.640	75,644	0.00	0
BHM0HT LR 4	CLEARVIEW HETTINGER ACQ CO		01/07/2010	Various	21,449,974.270	2,867,647	0.00	0
23989# 12 9	DAYTON PARTS HOLDINGS LLC		12/21/2010	DIRECT WITH ISSUER	5,804.490	207,638	0.00	0
23307@ 11 8	DBP HOLDING CORPORATION SR A		12/30/2010	HIMCO OPERATIONAL TRANSACTION	35.140	35,137	0.00	0
23307@ 12 6	DBP HOLDING CORPORATION SR B		12/30/2010	HIMCO OPERATIONAL TRANSACTION	35.140	35,137	0.00	0
44954* 12 0	IFL HOLDING CORPORATION		12/30/2010	HIMCO OPERATIONAL TRANSACTION	3.840	38,370	0.00	0
BHM0GJ 0T 6	NST HOLDINGS GROUP INC A-1 SHARES		10/12/2010	DIRECT WITH ISSUER	26.550	26,553	0.00	0
BHM0JM 51 2	PKC HOLDING CORPORATION - A		12/20/2010	DIRECT WITH ISSUER	135,000.000	135,000	0.00	0
78632@ 12 6	SADLERS BAR-B-QUE		12/30/2010	HIMCO OPERATIONAL TRANSACTION	50,847.210	50,847	0.00	0
80909# 12 6	SCITOR HOLDINGS INC JUNIOR		10/01/2010	HIMCO OPERATIONAL TRANSACTION	21.180	21,176	0.00	0
80909# 11 8	SCITOR HOLDINGS INC SENIOR		10/01/2010	HIMCO OPERATIONAL TRANSACTION	21.180	21,176	0.00	0
902973 86 6	US BANCORP		06/10/2010	HIMCO OPERATIONAL TRANSACTION	19,500.000	19,510,312	0.00	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					23,024,638	XXX	0
8999997.	Total - Preferred Stocks - Part 3					23,024,638	XXX	0
8999999.	Total - Preferred Stocks					23,024,638	XXX	0
Common Stocks - Industrial and Miscellaneous								
BHM0J9 5B 9	CP STOLLER LLC		07/30/2010	DIRECT WITH ISSUER	1,500,000.000	1,500,000	XXX	0
BHM01H MX 3	DAYTON PARTS HOLDINGS LLC		12/21/2010	DIRECT WITH ISSUER	3,869.660	141,823	XXX	0
BHM0JM 52 0	PKC HOLDING CORPORATION		12/20/2010	DIRECT WITH ISSUER	15,000.000	15,000	XXX	0
BHM0GJ 0S 8	SAW MILL PCG PARTNERS LLC - D-1 UN		10/12/2010	DIRECT WITH ISSUER	372.720	372,724	XXX	0
84748* 11 9	SPECIALTY BRANDS HOLDINGS LLC		06/02/2010	HIMCO OPERATIONAL TRANSACTION	1,428.440	736,774	XXX	0
84748* 12 7	SPECIALTY BRANDS HOLDINGS LLC		06/02/2010	HIMCO OPERATIONAL TRANSACTION	2,857.140	1,377,864	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous					4,144,186	XXX	0
9799997.	Total - Common Stocks - Part 3					4,144,186	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					2,956,567	XXX	0
9799999.	Total - Common Stocks					7,100,753	XXX	0
9899999.	Total - Preferred and Common Stocks					30,125,390	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					3,241,837,190	XXX	11,750,510

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	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	Maturity Date
Bonds - U.S. Government																				
36201C LU 6	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		7,636	7,636	7,750	7,811	0	(176)	0	(176)	0	7,636	0	0	0	213	01/01/2032.
36201C M5 0	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		860	860	873	877	0	(17)	0	(17)	0	860	0	0	0	29	01/01/2032.
3620A1 X7 8	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		115,251	115,251	118,987	118,843	0	(3,593)	0	(3,593)	0	115,251	0	0	0	4,373	06/01/2039.
3620A8 LU 5	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		189,582	189,582	195,729	195,484	0	(5,902)	0	(5,902)	0	189,582	0	0	0	7,738	08/01/2039.
3620A9 SH 5	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		325,002	325,002	335,540	335,114	0	(10,112)	0	(10,112)	0	325,002	0	0	0	12,307	09/01/2039.
3620AC 3Z 5	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		774,926	774,926	800,051	799,037	0	(24,111)	0	(24,111)	0	774,926	0	0	0	29,333	09/01/2039.
3620AC 4G 6	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		107,199	107,199	110,674	110,534	0	(3,335)	0	(3,335)	0	107,199	0	0	0	3,820	09/01/2039.
36210B YB 5	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		372,103	372,103	384,487	0	0	(12,384)	0	(12,384)	0	372,103	0	0	0	5,467	03/01/2039.
36211U AB 8	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		10,385	10,385	10,541	10,615	0	(230)	0	(230)	0	10,385	0	0	0	264	02/01/2032.
36213N 5P 7	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		56,549	56,549	57,397	57,323	0	(774)	0	(774)	0	56,549	0	0	0	2,605	02/01/2032.
36213U E4 8	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		24,749	24,749	25,120	25,299	0	(550)	0	(550)	0	24,749	0	0	0	802	12/01/2031.
36213W EK 8	GNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		31,428	31,428	31,899	32,002	0	(574)	0	(574)	0	31,428	0	0	0	1,102	02/01/2032.
36202D 6X 4	GNMA2 30YR		12/01/2010.	SCHEDULED REDEMPTION		1,818,653	1,818,653	1,903,334	1,900,251	0	(81,598)	0	(81,598)	0	1,818,653	0	0	0	61,456	07/01/2034.
36202F DB 9	GNMA2 30YR		12/01/2010.	SCHEDULED REDEMPTION		364,341	364,341	373,777	373,734	0	(9,392)	0	(9,392)	0	364,341	0	0	0	12,970	12/01/2039.
36202F E6 9	GNMA2 30YR		12/01/2010.	SCHEDULED REDEMPTION		125,442	125,442	126,863	0	0	(1,421)	0	(1,421)	0	125,442	0	0	0	3,399	03/01/2040.
36202F GW 0	GNMA2 30YR		12/01/2010.	SCHEDULED REDEMPTION		1,173,937	1,173,937	1,211,865	0	0	(37,928)	0	(37,928)	0	1,173,937	0	0	0	19,847	06/01/2040.
36202F GY 6	GNMA2 30YR		12/01/2010.	SCHEDULED REDEMPTION		1,423,841	1,423,841	1,510,606	0	0	(86,765)	0	(86,765)	0	1,423,841	0	0	0	26,009	06/01/2040.
36202F HY 5	GNMA2 30YR		12/01/2010.	SCHEDULED REDEMPTION		184,396	184,396	197,044	0	0	(12,648)	0	(12,648)	0	184,396	0	0	0	1,537	07/01/2040.
36202F KN 5	GNMA2 30YR		12/01/2010.	SCHEDULED REDEMPTION		702,366	702,366	743,740	0	0	(41,374)	0	(41,374)	0	702,366	0	0	0	7,259	09/01/2040.
83162C TD 5	SBAP_10-20C		09/01/2010.	SCHEDULED REDEMPTION		609,497	609,497	609,497	0	0	0	0	0	0	609,497	0	0	0	11,634	03/01/2030.
83162C TG 8	SBAP_10-20E		11/01/2010.	SCHEDULED REDEMPTION		152,744	152,744	152,744	0	0	0	0	0	0	152,744	0	0	0	2,955	05/01/2030.
83162C TH 6	SBAP_10-20F		12/01/2010.	SCHEDULED REDEMPTION		975,957	975,957	975,957	0	0	0	0	0	0	975,957	0	0	0	17,356	06/01/2030.
912810 FT 0	TREASURY BOND		02/04/2010.	JP MORGAN SECURITIES INC		835,931	831,000	933,219	930,790	0	(238)	0	(238)	0	930,552	0	(94,621)	(94,621)	18,088	02/15/2036.
912810 QD 3	TREASURY BOND		05/19/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2039.
912810 QE 1	TREASURY BOND		05/19/2010.	CITIGROUP (Salomon/Smith Barney)		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2040.
912810 QH 4	TREASURY BOND		06/16/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/15/2040.
912810 QK 7	TREASURY BOND		12/01/2010.	Various		126,626,034	123,535,000	127,844,768	0	0	(4,422)	0	(4,422)	0	127,840,346	0	(1,214,313)	(1,214,313)	573,132	08/15/2040.
912810 QL 5	TREASURY NOTE		12/09/2010.	Various		3,173,963	3,280,000	3,277,181	0	0	0	0	0	0	3,277,182	0	(103,219)	(103,219)	9,474	11/15/2040.
912828 EQ 9	TREASURY NOTE		12/15/2010.	Various		6,197,689	6,185,000	6,189,349	6,185,903	0	(856)	0	(856)	0	6,185,047	0	12,642	12,642	257,258	12/15/2010.
912828 FY 1	TREASURY NOTE		05/19/2010.	Various		1,229,996	1,101,000	1,114,763	1,111,130	0	(498)	0	(498)	0	1,110,633	0	119,363	119,363	26,555	11/15/2016.
912828 GZ 7	TREASURY NOTE		05/19/2010.	JP MORGAN SECURITIES INC		1,405,892	1,298,000	1,315,746	1,307,733	0	(1,418)	0	(1,418)	0	1,306,314	0	99,577	99,577	48,756	07/31/2012.
912828 HA 1	TREASURY NOTE		04/16/2010.	Various		10,790,388	9,831,000	10,800,686	10,683,871	0	(9,545)	0	(9,545)	0	10,674,326	0	116,062	116,062	215,473	08/15/2017.
912828 HG 8	TREASURY NOTE		05/19/2010.	MORGAN STANLEY & CO. INCORPORATED		1,092,353	1,020,000	1,023,506	1,022,077	0	(276)	0	(276)	0	1,021,801	0	70,552	70,552	22,340	10/31/2012.
912828 HM 5	TREASURY NOTE		06/15/2010.	MORGAN STANLEY & CO. INCORPORATED		710,119	665,000	688,950	679,953	0	(2,208)	0	(2,208)	0	677,745	0	32,374	32,374	23,174	12/31/2012.
912828 HQ 6	TREASURY NOTE		11/18/2010.	Various		8,869,681	8,493,000	8,551,016	8,529,846	0	(3,962)	0	(3,962)	0	8,525,884	0	343,797	343,797	185,889	01/31/2013.
912828 JD 3	TREASURY NOTE		11/18/2010.	Various		2,315,671	2,163,000	2,359,536	2,262,435	0	(24,230)	0	(24,230)	0	2,238,205	0	77,466	77,466	100,544	06/30/2013.
912828 JK 7	TREASURY NOTE		06/16/2010.	BARCLAYS CAPITAL INC		367,791	348,000	354,635	353,021	0	(600)	0	(600)	0	352,421	0	15,370	15,370	8,659	08/31/2013.
912828 JM 3	TREASURY NOTE		06/16/2010.	MORGAN STANLEY & CO. INCORPORATED		267,339	253,000	259,444	257,973	0	(583)	0	(583)	0	257,391	0	9,948	9,948	5,638	09/30/2013.

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	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	Maturity Date
912828 JR 2	TREASURY NOTE		06/16/2010.	BARCLAYS CAPITAL INC		617,150	587,000	661,272	654,843	0	(3,188)	0	(3,188)	0	651,655	0	(34,505)	(34,505)	12,980	11/15/2018.
912828 JT 8	TREASURY NOTE		06/30/2010.	CITIGROUP (Salomon/Smith Barney)		959,858	941,000	937,726	938,420	0	279	0	279	0	938,699	0	21,159	21,159	10,445	11/30/2013.
912828 JW 1	TREASURY NOTE		01/08/2010.	GOLDMAN SACHS & CO		1,761,456	1,801,000	1,794,024	1,795,341	0	38	0	38	0	1,795,379	0	(33,923)	(33,923)	14,328	12/31/2013.
912828 JZ 4	TREASURY NOTE		06/29/2010.	RBC CAPITAL MARKETS CORPORATION		11,925,295	11,731,000	11,662,459	11,673,583	0	6,821	0	6,821	0	11,680,404	0	244,891	244,891	188,846	01/31/2014.
912828 KJ 8	TREASURY NOTE		09/23/2010.	Various		708,527	694,000	689,223	689,872	0	587	0	587	0	690,459	0	18,068	18,068	10,687	03/31/2014.
912828 KP 4	TREASURY NOTE		06/16/2010.	Various		1,439,215	1,422,000	1,418,389	1,419,080	0	558	0	558	0	1,419,637	0	19,577	19,577	11,503	05/15/2012.
912828 KT 6	TREASURY NOTE		06/15/2010.	Various		24,179,709	24,979,000	25,227,114	25,202,105	0	(2,442)	0	(2,442)	0	25,199,663	0	(1,019,954)	(1,019,954)	194,992	03/31/2016.
912828 LY 4	TREASURY NOTE		03/01/2010.	Various		82,347,992	84,667,000	82,950,828	26,445,484	0	5,492	0	5,492	0	82,956,913	0	(608,920)	(608,920)	624,149	11/15/2019.
912828 LZ 1	TREASURY NOTE		01/05/2010.	CITIGROUP (Salomon/Smith Barney)		1,748,783	1,781,000	1,780,310	1,780,320	0	2	0	2	0	1,780,322	0	(31,539)	(31,539)	3,847	11/30/2014.
912828 ME 7	TREASURY NOTE		06/15/2010.	Various		55,886,629	55,265,000	55,584,501	0	0	(2,189)	0	(2,189)	0	55,582,312	0	304,317	304,317	112,283	12/31/2014.
912828 MU 1	TREASURY NOTE		06/30/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/31/2012.
912828 MX 5	TREASURY NOTE		05/11/2010.	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2013.
912828 MZ 0	TREASURY NOTE		06/16/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/30/2015.
912828 ND 8	TREASURY NOTE		09/21/2010.	Various		191,450,535	181,031,000	189,994,808	0	0	(22,502)	0	(22,502)	0	189,972,306	0	1,478,229	1,478,229	1,448,764	05/15/2020.
912828 NE 6	TREASURY NOTE		06/30/2010.	Various		9,441,954	9,419,000	9,425,381	0	0	(122)	0	(122)	0	9,425,259	0	16,695	16,695	5,547	05/31/2012.
912828 NF 3	TREASURY NOTE		06/30/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/31/2015.
912828 NL 0	TREASURY NOTE		08/18/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2015.
912828 NZ 9	TREASURY NOTE		12/02/2010.	Various		5,780,265	5,865,000	5,870,060	0	0	(100)	0	(100)	0	5,869,960	0	(89,696)	(89,696)	12,749	09/30/2015.
912828 PA 2	TREASURY NOTE		11/30/2010.	Various		25,549,587	25,568,000	25,631,136	0	0	(313)	0	(313)	0	25,630,823	0	(81,236)	(81,236)	42,726	09/30/2017.
912828 PC 8	TREASURY NOTE		11/30/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2020.
912828 PE 4	TREASURY NOTE		12/01/2010.	Various		18,254,735	18,409,000	18,406,915	0	0	(122)	0	(122)	0	18,406,793	0	(152,058)	(152,058)	12,628	10/31/2015.
912828 PJ 3	TREASURY NOTE		12/15/2010.	Various		6,561,780	6,777,000	6,703,428	0	0	328	0	328	0	6,703,756	0	(141,976)	(141,976)	3,918	11/30/2015.
912828 PK 0	TREASURY NOTE		12/23/2010.	Various		5,113,506	5,237,000	5,095,444	0	0	91	0	91	0	5,095,535	0	17,971	17,971	3,654	11/30/2017.
912828 PU 8	TREASURY NOTE		11/23/2010.	JP MORGAN SECURITIES INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2013.
912828 NS 5	TREASURY NOTES		08/18/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2012.
912828 NT 3	TREASURY NOTES		12/01/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2020.
912828 PF 1	TREASURY NOTES		12/01/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/31/2017.
0399999.	Total - Bonds - U.S. Government					617,156,666	604,723,843	618,430,292	107,890,706	0	(398,501)	0	(398,501)	0	617,744,566	0	(587,900)	(587,900)	4,441,501	XXX
Bonds - All Other Government																				
465410 BF 4	ITALY (REPUBLIC OF)	F.	04/29/2010.	RBC CAPITAL MARKETS CORPORATION		2,871,605	2,750,000	2,898,583	2,848,753	0	(9,290)	0	(9,290)	0	2,839,463	0	32,142	32,142	46,454	06/15/2013.
74727P AJ 0	QATAR (STATE OF)	F.	04/30/2010.	MORGAN STANLEY & CO. INCORPORATED		3,594,500	3,500,000	3,571,750	0	0	(1,744)	0	(1,744)	0	3,570,006	0	24,494	24,494	40,444	01/20/2015.
1099999.	Total - Bonds - All Other Government					6,466,105	6,250,000	6,470,333	2,848,753	0	(11,035)	0	(11,035)	0	6,409,469	0	56,636	56,636	86,898	XXX
Bonds - U.S. States, Territories and Possessions																				
13063A QQ 0	CALIFORNIA ST		06/29/2010.	THE MUNI CENTER, LLC		14,987	15,000	15,021	15,000	0	0	0	0	0	15,000	0	(14)	(14)	690	02/01/2020.
13063A QR 8	CALIFORNIA ST		06/29/2010.	THE MUNI CENTER, LLC		60,045	60,000	57,603	57,870	0	72	0	72	0	57,942	0	2,103	2,103	2,758	02/01/2021.
13063B KC 5	CALIFORNIA ST		12/17/2010.	UBS SECURITIES LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2040.
341150 SW 1	FLORIDA STATE DPT OF TRANS		08/04/2010.	JP MORGAN SECURITIES INC		17,550,270	16,920,000	17,697,982	17,410,934	0	(48,550)	0	(48,550)	0	17,362,384	0	187,886	187,886	935,300	07/01/2032.
419780 SF 9	HAWAII ST		10/01/2010.	CALL TRANSACTION		3,800,000	3,800,000	4,360,956	3,859,817	0	(59,817)	0	(59,817)	0	3,800,000	0	0	0	212,800	10/01/2020.

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	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	Maturity Date
452150 P3 3	ILLINOIS ST		05/19/2010.	MESIROW FINANCIAL INC		14,322,884	13,950,000	13,897,688	13,913,346	0	878	0	878	0	13,914,224	0	408,660	408,660	365,354	12/01/2021.
641459 7Q 9	NEVADA ST		03/01/2010.	CALL TRANSACTION		6,770,000	6,770,000	7,709,473	6,795,649	0	(25,649)	0	(25,649)	0	6,770,000	0	0	0	186,175	03/01/2015.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					42,518,185	41,515,000	43,738,722	42,052,616	0	(133,066)	0	(133,066)	0	41,919,550	0	598,635	598,635	1,703,077	XXX
Bonds - U.S. Political Subdivisions of States																				
148371 AH 0	CASTAIC UN SCH DIST CALIF		12/02/2010.	STONE & YOUNGBERG LLC		7,215,500	10,000,000	3,194,600	6,311,231	0	333,877	0	333,877	0	6,645,108	0	570,392	570,392	0	05/01/2018.
544644 V2 0	LOS ANGELES CA UNI SCH DIST		03/30/2010.	SIEBERT SANFORD SHANK & CO., L.L.C.		14,783,305	14,620,000	15,137,256	14,977,699	0	(12,506)	0	(12,506)	0	14,965,192	0	(181,887)	(181,887)	556,372	07/01/2030.
696667 H2 3	PALM SPRINGS CA USD		08/10/2010.	JEFFERIES & CO. INC		6,845,745	6,625,000	6,926,239	6,838,462	0	(17,475)	0	(17,475)	0	6,820,987	0	24,758	24,758	342,292	08/01/2031.
69753R BY 9	PALOMAR POMERADO HEALTH CALIF		08/11/2010.	CITIGROUP (Salomon/Smith Barney)		5,018,700	5,000,000	5,217,650	5,179,192	0	(12,558)	0	(12,558)	0	5,166,635	0	(147,935)	(147,935)	266,927	08/01/2037.
713575 PE 2	PERALTA CA CCD SER A		08/03/2010.	STONE & YOUNGBERG LLC		24,732,526	24,130,000	25,262,662	24,935,103	0	(63,821)	0	(63,821)	0	24,871,282	0	(138,756)	(138,756)	1,223,257	08/01/2031.
817409 XJ 9	SEQUOIA CALIF UN HIGH SCH DIST		03/25/2010.	BARCLAYS CAPITAL INC		1,313,067	1,315,000	1,396,228	1,394,522	0	(1,704)	0	(1,704)	0	1,392,818	0	(79,751)	(79,751)	47,669	07/01/2034.
874698 AA 1	TALLGRASS MET DIST CO		06/22/2010.	JP MORGAN SECURITIES INC		787,810	1,000,000	1,000,000	761,880	238,120	0	0	238,120	0	1,000,000	0	(212,190)	(212,190)	29,750	12/01/2037.
438669 H7 1	HONOLULU HAWAII CITY & CNTY		11/01/2010.	MATURED		430,000	430,000	454,091	430,000	0	0	0	0	0	430,000	0	0	0	25,800	11/01/2010.
438669 W3 3	HONOLULU HAWAII CITY & CNTY		11/01/2010.	MATURED		1,150,000	1,150,000	1,226,268	1,156,061	0	(6,061)	0	(6,061)	0	1,150,000	0	0	0	69,000	11/01/2010.
099032 EE 0	BOONE MCHENRY DEKALB IL USD #100		09/30/2010.	JEFFERIES & CO. INC		8,757,417	15,755,000	7,036,656	8,645,945	0	311,187	0	311,187	0	8,957,132	0	(199,715)	(199,715)	0	12/01/2022.
167505 CE 4	CHICAGO IL BOARD OF ED		08/26/2010.	CITIGROUP (Salomon/Smith Barney)		7,187,815	6,725,000	7,014,511	6,964,874	0	(17,146)	0	(17,146)	0	6,947,728	0	240,086	240,086	252,188	12/01/2028.
167501 2V 6	CHICAGO IL BRD OF ED SER-A		08/26/2010.	RBC CAPITAL MARKETS CORPORATION		1,290,630	1,100,000	1,300,211	1,276,999	0	(3,826)	0	(3,826)	0	1,273,173	0	17,457	17,457	45,375	12/01/2029.
167501 2W 4	CHICAGO IL BRD OF ED SER-A		08/26/2010.	RBC CAPITAL MARKETS CORPORATION		3,486,330	2,995,000	3,542,187	3,482,888	0	(9,780)	0	(9,780)	0	3,473,108	0	13,222	13,222	123,544	12/01/2030.
167501 WD 3	CHICAGO ILL BRD ED		05/19/2010.	WELLS FARGO ADVISORS, LLC		8,111,825	7,215,000	7,638,665	7,519,969	0	(7,632)	0	(7,632)	0	7,512,337	0	599,487	599,487	182,028	12/01/2021.
263453 CF 7	DU PAGE CNTY ILL CMNTY HIGH SC		05/20/2010.	UBS SECURITIES LLC		3,806,530	3,500,000	3,650,045	3,550,990	0	(6,380)	0	(6,380)	0	3,544,609	0	261,921	261,921	176,400	01/01/2018.
64966A UC 7	NEW YORK N Y		01/08/2010.	CONVERSION		9,968,954	10,000,000	9,948,100	9,968,898	0	56	0	56	0	9,968,954	0	0	0	223,507	08/01/2018.
64966D HP 7	NEW YORK N Y		05/14/2010.	CALL TRANSACTION		7,266,950	7,195,000	7,147,308	7,115,000	0	71,156	0	71,156	0	7,265,831	0	1,119	1,119	215,850	05/15/2016.
64966D HV 4	NEW YORK N Y		09/15/2010.	Various		892,725	885,000	879,108	881,287	0	325	0	325	0	881,611	0	11,114	11,114	42,050	05/15/2016.
64966E T8 0	NEW YORK N Y		09/14/2010.	CALL TRANSACTION		20,000	20,000	19,569	19,932	0	29	0	29	0	19,962	0	38	38	1,150	08/01/2011.
64966H UV 0	NEW YORK N Y		07/15/2010.	THE MUNI CENTER, LLC		70,630	70,000	69,783	0	0	11	0	11	0	69,794	0	836	836	3,478	08/01/2018.
64966H VD 9	NEW YORK N Y		09/14/2010.	CALL TRANSACTION		9,903,050	9,805,000	9,774,559	0	0	1,981	0	1,981	0	9,776,540	0	126,510	126,510	563,924	08/01/2018.
266777 Z2 0	DURHAM N C		03/01/2010.	CALL TRANSACTION		122,400	120,000	118,783	120,000	0	2,400	0	2,400	0	122,400	0	0	0	3,240	03/01/2015.
421110 B2 2	HAYS TX CONS ISD SER A		12/02/2010.	BMO CAPITAL MARKETS CORP		1,069,169	1,005,000	1,068,717	1,005,000	0	0	0	0	0	1,005,000	0	64,169	64,169	65,883	08/15/2027.
421110 B4 8	HAYS TX CONS ISD SER A		12/02/2010.	BMO CAPITAL MARKETS CORP		1,088,010	1,030,000	1,091,831	1,067,725	0	(5,663)	0	(5,663)	0	1,062,062	0	25,948	25,948	67,522	08/15/2029.
734260 VS 8	PORT HOUSTON AUTH TEX HARRIS C		02/12/2010.	CALL TRANSACTION		4,050,000	4,050,000	3,995,325	4,029,037	0	501	0	501	0	4,029,539	0	20,461	20,461	73,440	10/01/2014.
734260 VT 6	PORT HOUSTON AUTH TEX HARRIS C		02/12/2010.	CALL TRANSACTION		4,050,000	4,050,000	4,005,167	4,030,424	0	377	0	377	0	4,030,800	0	19,200	19,200	74,588	10/01/2015.
851834 FW 6	SPRINGTOWN TX ISD REF SER A		12/02/2010.	CANTOR FITZGERALD & CO		3,843,688	3,715,000	3,892,651	3,819,625	0	(17,385)	0	(17,385)	0	3,802,241	0	41,447	41,447	243,539	02/15/2035.
969887 XB 9	WILLIAMSON CNTY TEX		12/06/2010.	RBC CAPITAL MARKETS CORPORATION		1,220,034	1,135,000	1,143,819	1,143,236	0	(690)	0	(690)	0	1,142,546	0	77,488	77,488	103,096	02/15/2027.
969887 XD 5	WILLIAMSON CNTY TEX		12/06/2010.	RBC CAPITAL MARKETS CORPORATION		486,869	460,000	456,541	456,626	0	101	0	101	0	456,728	0	30,141	30,141	41,783	02/15/2029.
49474E T4 5	KING CNTY WASH		06/08/2010.	BARCLAYS CAPITAL INC		5,310,900	5,000,000	4,829,800	4,832,460	0	1,675	0	1,675	0	4,834,135	0	476,765	476,765	242,014	01/01/2033.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					144,280,577	150,100,000	138,438,328	131,915,065	238,120	541,048	0	779,168	0	142,618,250	0	1,662,327	1,662,327	5,305,665	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128QL N4 9	1YR TSY ARM		01/26/2010.	Various		5,627,961	5,371,426	5,493,962	5,492,619	0	(6,745)	0	(6,745)	0	5,485,875	0	142,087	142,087	63,569	08/01/2035.

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	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	Maturity Date
31287L U8 3	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		77,952	77,952	82,264	84,963	0	(7,011)	0	(7,011)	0	77,952	0	0	0	2,692	12/01/2031.
31287Y NW 0	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		49,222	49,222	51,944	53,392	0	(4,171)	0	(4,171)	0	49,222	0	0	0	1,503	09/01/2032.
3128KS 2K 7	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		682,739	682,739	732,664	0	0	(49,925)	0	(49,925)	0	682,739	0	0	0	18,353	06/01/2037.
3128L8 SG 1	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		367,600	367,600	378,226	375,403	0	(7,803)	0	(7,803)	0	367,600	0	0	0	12,462	04/01/2038.
31292G NN 2	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		20,358	20,358	20,740	20,747	0	(389)	0	(389)	0	20,358	0	0	0	1,115	04/01/2025.
31292G Y4 2	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		22,096	22,096	22,006	22,008	0	89	0	89	0	22,096	0	0	0	851	03/01/2029.
31292H EW 0	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		36,605	36,605	38,630	38,535	0	(1,930)	0	(1,930)	0	36,605	0	0	0	1,700	09/01/2030.
31292H L3 6	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		114,590	114,590	120,929	123,275	0	(8,684)	0	(8,684)	0	114,590	0	0	0	5,133	10/01/2031.
31292H VV 3	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		2,756,424	2,756,424	2,809,399	2,808,418	0	(51,995)	0	(51,995)	0	2,756,424	0	0	0	93,762	04/01/2033.
312931 D7 0	FGOLD 30YR		06/01/2010.	Various		10,831,455	10,639,452	10,687,662	10,680,743	0	(715)	0	(715)	0	10,680,028	0	151,426	151,426	238,205	02/01/2039.
31293J L2 3	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		90,593	90,593	85,878	86,394	0	4,199	0	4,199	0	90,593	0	0	0	1,542	01/01/2029.
31293L AT 1	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		8,790	8,790	8,758	8,749	0	40	0	40	0	8,790	0	0	0	305	03/01/2029.
31294C N2 5	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		1,394	1,394	1,388	1,386	0	8	0	8	0	1,394	0	0	0	67	01/01/2030.
31294C S5 3	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		7,940	7,940	7,903	7,903	0	37	0	37	0	7,940	0	0	0	435	01/01/2030.
31294G UK 8	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		44,646	44,646	42,131	41,213	0	3,432	0	3,432	0	44,646	0	0	0	1,822	06/01/2030.
31294G UQ 5	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		1,809	1,809	1,707	1,677	0	132	0	132	0	1,809	0	0	0	79	06/01/2030.
31296Q K8 2	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		214,488	214,488	209,461	211,562	0	2,926	0	2,926	0	214,488	0	0	0	6,739	11/01/2033.
31296Q MB 3	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		296,097	296,097	292,650	294,011	0	2,086	0	2,086	0	296,097	0	0	0	10,223	11/01/2033.
31296Q SE 1	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		929,053	929,053	918,238	923,084	0	5,969	0	5,969	0	929,053	0	0	0	33,461	11/01/2033.
31298P 3T 5	FGOLD 30YR		12/01/2010.	SCHEDULED REDEMPTION		335,112	335,112	353,648	359,510	0	(24,398)	0	(24,398)	0	335,112	0	0	0	18,640	06/01/2031.
31283H Y5 8	FGOLD 30YR GIANT		12/01/2010.	SCHEDULED REDEMPTION		226,086	226,086	238,097	234,461	0	(8,374)	0	(8,374)	0	226,086	0	0	0	8,354	12/01/2033.
3128M4 5H 2	FGOLD 30YR GIANT		12/01/2010.	SCHEDULED REDEMPTION		328,416	328,416	352,123	0	0	(23,708)	0	(23,708)	0	328,416	0	0	0	9,149	08/01/2037.
3128M5 6F 2	FGOLD 30YR GIANT		12/01/2010.	SCHEDULED REDEMPTION		123,747	123,747	132,603	0	0	(8,856)	0	(8,856)	0	123,747	0	0	0	4,169	04/01/2038.
3128M5 CH 1	FGOLD 30YR GIANT		12/01/2010.	SCHEDULED REDEMPTION		2,859,189	2,859,189	2,914,139	2,911,414	0	(52,225)	0	(52,225)	0	2,859,189	0	0	0	97,487	04/01/2035.
3128M6 N9 5	FGOLD 30YR GIANT		12/01/2010.	SCHEDULED REDEMPTION		241,513	241,513	259,023	0	0	(17,510)	0	(17,510)	0	241,513	0	0	0	7,148	08/01/2038.
3128M7 2X 3	FGOLD 30YR GIANT		07/16/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2038.
3128QJ VY 9	FHLMC 1YR LIB ARM		10/04/2010.	Various		4,783,487	4,654,365	4,801,268	4,798,969	0	(65,643)	0	(65,643)	0	4,733,326	0	50,161	50,161	178,093	02/01/2037.
3133TE RT 3	FHLMC_2073		12/01/2010.	SCHEDULED REDEMPTION		1,439,419	1,439,419	1,497,895	1,515,270	0	(75,851)	0	(75,851)	0	1,439,419	0	0	0	60,323	07/01/2028.
31340Y BH 1	FHLMC_6		12/15/2010.	SCHEDULED REDEMPTION		6,558	6,558	6,503	6,534	0	24	0	24	0	6,558	0	0	0	406	05/16/2019.
31407U PC 5	FN 7/1 1Y LIBOR ARM		07/23/2010.	Various		7,676,924	7,341,840	7,269,569	7,286,731	0	9,746	0	9,746	0	7,296,477	0	380,448	380,448	227,393	10/01/2035.
31407Y ZA 0	FN 7/1 1Y LIBOR ARM		10/04/2010.	Various		11,201,792	10,763,444	10,593,163	10,634,311	0	24,466	0	24,466	0	10,658,777	0	543,015	543,015	386,878	09/01/2035.
31408D CP 7	FN 7/1 1Y LIBOR ARM		07/23/2010.	Various		14,312,169	13,705,179	13,648,967	13,663,669	0	10,543	0	10,543	0	13,674,211	0	637,957	637,957	410,602	11/01/2035.
31408D DH 4	FN 7/1 1Y LIBOR ARM		02/18/2010.	Various		8,374,324	7,988,526	7,929,236	7,944,478	0	2,040	0	2,040	0	7,946,519	0	427,806	427,806	88,842	11/01/2035.
31408D RV 8	FN 7/1 1Y LIBOR ARM		10/04/2010.	Various		17,613,416	16,989,019	17,002,291	16,998,404	0	(2,931)	0	(2,931)	0	16,995,473	0	617,943	617,943	650,743	12/01/2035.
31408G HS 9	FN 7/1 1Y LIBOR ARM		10/04/2010.	Various		9,027,553	8,760,168	8,727,318	8,736,052	0	8,782	0	8,782	0	8,744,834	0	282,718	282,718	326,781	12/01/2035.
31371J 3G 7	FNMA 15YR		12/01/2010.	SCHEDULED REDEMPTION		45,081	45,081	47,532	47,007	0	(1,926)	0	(1,926)	0	45,081	0	0	0	1,742	05/01/2016.
31371K P4 7	FNMA 15YR		12/01/2010.	SCHEDULED REDEMPTION		41,060	41,060	43,293	42,907	0	(1,847)	0	(1,847)	0	41,060	0	0	0	1,613	06/01/2017.
31376J 2Q 1	FNMA 15YR		12/01/2010.	SCHEDULED REDEMPTION		32,094	32,094	33,839	34,005	0	(1,912)	0	(1,912)	0	32,094	0	0	0	1,337	10/01/2017.
31380S LA 9	FNMA 15YR		12/01/2010.	SCHEDULED REDEMPTION		31,118	31,118	32,810	32,395	0	(1,277)	0	(1,277)	0	31,118	0	0	0	1,117	10/01/2013.
31385X AU 1	FNMA 15YR		12/01/2010.	SCHEDULED REDEMPTION		37,267	37,267	39,293	39,074	0	(1,807)	0	(1,807)	0	37,267	0	0	0	1,444	11/01/2017.
31387R B5 6	FNMA 15YR		12/01/2010.	SCHEDULED REDEMPTION		66,891	66,891	70,528	70,059	0	(3,168)	0	(3,168)	0	66,891	0	0	0	2,185	08/01/2016.
31387V 3X 5	FNMA 15YR		12/01/2010.	SCHEDULED REDEMPTION		37,965	37,965	38,748	38,621	0	(656)	0	(656)	0	37,965	0	0	0	1,437	07/01/2016.

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	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	Maturity Date
31387V W5 4	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		30,985	30,985	31,625	31,662	0	(677)	0	(677)	0	30,985	0	0	0	1,344	07/01/2016.
31387V YL 7	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		19,470	19,470	19,871	19,912	0	(442)	0	(442)	0	19,470	0	0	0	714	07/01/2016.
31388E JD 9	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		132,418	132,418	139,618	137,283	0	(4,865)	0	(4,865)	0	132,418	0	0	0	6,345	09/01/2016.
31388Y WV 0	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		19,834	19,834	20,913	20,786	0	(952)	0	(952)	0	19,834	0	0	0	792	03/01/2017.
31390B 6R 4	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		20,164	20,164	21,260	21,315	0	(1,152)	0	(1,152)	0	20,164	0	0	0	710	04/01/2017.
31402U RF 1	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		58,713	58,713	61,905	61,421	0	(2,709)	0	(2,709)	0	58,713	0	0	0	2,426	08/01/2017.
31403B X4 0	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		86,568	86,568	91,275	89,994	0	(3,426)	0	(3,426)	0	86,568	0	0	0	3,555	12/01/2017.
31416T MT 3	FNMA 15YR	...	09/13/2010.	Various		25,357,903	24,270,231	25,009,715	24,976,915	0	(141,374)	0	(141,374)	0	24,835,542	0	522,362	522,362	812,737	06/01/2024.
31417Q KK 9	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		3,174,342	3,174,342	3,319,916	0	0	(145,573)	0	(145,573)	0	3,174,342	0	0	0	28,249	10/01/2024.
31417Y TC 1	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		117,006	117,006	121,037	0	0	(4,031)	0	(4,031)	0	117,006	0	0	0	683	10/01/2025.
31419A BJ 5	FNMA 15YR	...	09/13/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/15/2025.
31419B JZ 9	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		11,012	11,012	11,391	0	0	(379)	0	(379)	0	11,012	0	0	0	64	08/01/2025.
31419G DW 1	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		28,660	28,660	29,648	0	0	(987)	0	(987)	0	28,660	0	0	0	167	10/01/2025.
31419G WJ 9	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		23,327	23,327	24,145	0	0	(818)	0	(818)	0	23,327	0	0	0	136	10/01/2025.
31419H F5 6	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		107,842	107,842	111,583	0	0	(3,741)	0	(3,741)	0	107,842	0	0	0	629	10/01/2025.
31419H JW 3	FNMA 15YR	...	12/01/2010.	SCHEDULED REDEMPTION		48,734	48,734	50,425	0	0	(1,690)	0	(1,690)	0	48,734	0	0	0	284	10/01/2025.
31371H LU 0	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		694,721	694,721	718,060	733,964	0	(39,242)	0	(39,242)	0	694,721	0	0	0	26,922	05/01/2029.
31371L CD 9	FNMA 30YR	...	03/01/2010.	Various		382,543	368,355	379,291	379,074	0	(233)	0	(233)	0	378,841	0	3,703	3,703	5,031	09/01/2033.
31385H UT 7	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		10,181	10,181	10,712	10,720	0	(539)	0	(539)	0	10,181	0	0	0	399	08/01/2031.
31385H UU 4	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		48,923	48,923	51,477	51,605	0	(2,682)	0	(2,682)	0	48,923	0	0	0	1,957	09/01/2031.
31385J DJ 4	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		41,292	41,292	43,447	43,577	0	(2,285)	0	(2,285)	0	41,292	0	0	0	1,650	05/01/2032.
31385J K4 9	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		153,609	153,609	159,657	166,021	0	(12,412)	0	(12,412)	0	153,609	0	0	0	6,036	07/01/2032.
31385X J8 1	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		1,441,632	1,441,632	1,456,950	1,449,874	0	(8,241)	0	(8,241)	0	1,441,632	0	0	0	52,472	07/01/2033.
31388Y P6 3	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		5,299	5,299	5,575	5,700	0	(401)	0	(401)	0	5,299	0	0	0	188	09/01/2031.
31389J WF 7	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		16,749	16,749	17,623	17,841	0	(1,092)	0	(1,092)	0	16,749	0	0	0	530	04/01/2032.
31390C GE 0	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		20,073	20,073	21,120	21,013	0	(940)	0	(940)	0	20,073	0	0	0	637	05/01/2032.
31390C NT 9	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		36,889	36,889	38,814	38,902	0	(2,013)	0	(2,013)	0	36,889	0	0	0	1,240	05/01/2032.
31390F 5U 9	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		7,893	7,893	8,305	8,354	0	(462)	0	(462)	0	7,893	0	0	0	281	06/01/2032.
31390Q 2D 6	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		5,899	5,899	6,207	6,368	0	(468)	0	(468)	0	5,899	0	0	0	148	09/01/2032.
31391W 5H 0	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		211,211	211,211	217,481	217,363	0	(6,152)	0	(6,152)	0	211,211	0	0	0	7,093	04/01/2033.
31401D 3N 9	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		541	541	569	590	0	(49)	0	(49)	0	541	0	0	0	24	05/01/2033.
31401D U9 0	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		3,647	3,647	3,838	3,906	0	(259)	0	(259)	0	3,647	0	0	0	215	11/01/2032.
31402C PL 0	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		8,587,125	8,587,125	8,814,046	8,808,079	0	(220,954)	0	(220,954)	0	8,587,125	0	0	0	306,295	11/01/2033.
31402C U6 7	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		116,211	116,211	119,661	119,587	0	(3,376)	0	(3,376)	0	116,211	0	0	0	3,980	03/01/2034.
31402C VY 5	FNMA 30YR	...	03/01/2010.	Various		7,604,052	7,323,165	7,564,601	7,561,358	0	(7,142)	0	(7,142)	0	7,554,216	0	49,836	49,836	99,876	02/01/2034.
31402M XW 5	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		741,555	741,555	739,238	740,283	0	1,272	0	1,272	0	741,555	0	0	0	25,504	08/01/2033.
31403A RY 3	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		90,848	90,848	95,589	96,436	0	(5,588)	0	(5,588)	0	90,848	0	0	0	2,902	10/01/2033.
31403A VS 1	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		79,756	79,756	83,918	85,137	0	(5,381)	0	(5,381)	0	79,756	0	0	0	2,574	10/01/2033.
31404R BT 3	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		1,500	1,500	1,578	1,610	0	(110)	0	(110)	0	1,500	0	0	0	71	07/01/2030.
31404X UY 8	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		1,464,608	1,464,608	1,369,867	1,391,205	0	73,403	0	73,403	0	1,464,608	0	0	0	36,942	10/01/2034.
31410K JR 6	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		2,307,927	2,307,927	2,378,968	2,375,663	0	(67,736)	0	(67,736)	0	2,307,927	0	0	0	77,066	06/01/2038.
31413E BZ 7	FNMA 30YR	...	12/01/2010.	SCHEDULED REDEMPTION		2,063,292	2,063,292	2,186,042	2,182,157	0	(118,865)	0	(118,865)	0	2,063,292	0	0	0	68,044	09/01/2037.
31414A QP 0	FNMA 30YR	...	12/01/2010.	Various		7,965,045	7,630,634	7,865,514	7,857,037	0	(101,959)	0	(101,959)	0	7,755,078	0	209,967	209,967	226,432	01/01/2038.

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	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	Maturity Date
31416C HV 1	FNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		2,350,543	2,350,543	2,400,124	2,397,415	0	(46,872)	0	(46,872)	0	2,350,543	0	0	0	79,823	06/01/2039.
31416C KX 3	FNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		2,030,981	2,030,981	2,159,821	2,154,861	0	(123,880)	0	(123,880)	0	2,030,981	0	0	0	69,967	03/01/2039.
31418M A2 8	FNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		756,177	756,177	788,314	786,438	0	(30,261)	0	(30,261)	0	756,177	0	0	0	26,803	08/01/2037.
31418M D9 0	FNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		2,728,039	2,728,039	2,896,410	2,890,625	0	(162,586)	0	(162,586)	0	2,728,039	0	0	0	92,843	07/01/2039.
31419A G6 8	FNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		1,884,929	1,884,929	2,032,190	0	0	(147,260)	0	(147,260)	0	1,884,929	0	0	0	28,855	08/01/2040.
31411S XS 0	FNMA 6MO LIBOR ARM		01/26/2010.	Various		12,863,120	12,165,811	12,538,389	12,531,042	0	(13,438)	0	(13,438)	0	12,517,604	0	345,516	345,516	109,283	02/01/2037.
31402R UN 7	FNMA 30YR		12/01/2010.	SCHEDULED REDEMPTION		562,005	562,005	585,890	585,514	0	(23,510)	0	(23,510)	0	562,005	0	0	0	20,589	02/01/2035.
31394A E6 9	FNMA_04-69		12/01/2010.	SCHEDULED REDEMPTION		441,512	441,512	460,690	462,705	0	(21,194)	0	(21,194)	0	441,512	0	0	0	17,257	03/01/2033.
607142 ES 1	MOBILE AL WATER & SEWER		05/21/2010.	BARCLAYS CAPITAL INC		13,472,383	13,170,000	13,558,120	13,436,192	0	(15,715)	0	(15,715)	0	13,420,476	0	51,907	51,907	594,479	01/01/2031.
033227 AR 0	ANCHORAGE ALASKA LEASE REV		02/01/2010.	CALL TRANSACTION		4,270,000	4,270,000	4,345,366	4,270,854	0	(854)	0	(854)	0	4,270,000	0	0	0	120,094	02/01/2017.
72177M EM 5	PIMA CNTY AZ IDA NOAH WEBSTER SCH		09/30/2010.	RBC CAPITAL MARKETS CORPORATION		1,008,000	1,000,000	991,680	993,086	0	223	0	223	0	993,309	0	14,691	14,691	48,333	12/15/2024.
79575D GF 1	SALT RIVER PROJ ARIZ AGRIC IMP		01/01/2010.	MATURED		5,000,000	5,000,000	5,263,600	5,000,000	0	0	0	0	0	5,000,000	0	0	0	137,500	01/01/2010.
79575D MC 1	SALT RIVER PROJ ARIZ AGRIC IMP		11/01/2010.	EXCHANGE		4,002,766	4,000,000	4,011,280	4,003,754	0	(988)	0	(988)	0	4,002,766	0	0	0	273,333	01/01/2023.
010891 RF 8	ALAMEDA CNTY CALIF CTFS PARTN		03/25/2010.	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		5,495,422	5,485,000	5,485,000	5,485,000	0	0	0	0	0	5,485,000	0	10,422	10,422	92,921	12/01/2021.
130178 CH 7	CAL ED FAC ATHY CA - DOMINICAN UNI		08/11/2010.	JP MORGAN SECURITIES INC		879,180	920,000	927,608	924,624	0	(529)	0	(529)	0	924,094	0	(44,915)	(44,915)	32,583	12/01/2025.
142579 GA 3	CARLSBAD CA ACT 1915 2002-01-SER A		07/23/2010.	Various		2,016,494	2,170,000	2,163,946	1,834,540	330,090	92	0	330,182	0	2,164,722	0	(148,227)	(148,227)	100,992	09/02/2029.
168515 BU 7	CHICO CA REDEV AGY TAB		08/06/2010.	JP MORGAN SECURITIES INC		9,386,738	10,000,000	10,251,700	10,165,839	0	(14,176)	0	(14,176)	0	10,151,662	0	(764,925)	(764,925)	430,556	04/01/2030.
287254 AV 8	ELK GROVE CA FIN AUTH SPL TAX		07/30/2010.	STONE & YOUNGBERG LLC		14,832,863	15,805,000	16,694,980	16,355,970	0	(51,485)	0	(51,485)	0	16,304,485	0	(1,471,623)	(1,471,623)	730,981	09/01/2025.
513539 BH 8	LAMMERSVILLE CA S.D. SP TX - MT HS		07/22/2010.	STONE & YOUNGBERG LLC		1,583,344	1,875,000	1,875,000	1,398,038	476,963	0	0	476,963	0	1,875,000	0	(291,656)	(291,656)	87,018	09/01/2035.
542424 HY 5	LONG BEACH CALIF HBR REV		05/17/2010.	CALL TRANSACTION		10,100,000	10,000,000	9,810,800	9,870,221	0	3,134	0	3,134	0	9,873,355	0	226,645	226,645	268,750	05/15/2021.
675358 FF 7	OCEANSIDE CA CDC DOWNTOWN REDEV		03/25/2010.	SOUTHWEST SECURITIES INC		734,160	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(15,840)	(15,840)	24,819	09/01/2025.
726000 BR 2	PLACENTIA-YRBA LINDA CA USD COP		08/10/2010.	STONE & YOUNGBERG LLC		3,980,000	4,000,000	4,158,480	4,102,198	0	(9,751)	0	(9,751)	0	4,092,447	0	(112,447)	(112,447)	173,333	10/01/2030.
797652 8S 6	SAN FRANCISCO CALIF CITY & CNT		05/06/2010.	CALL TRANSACTION		4,070,000	4,070,000	4,008,869	4,044,607	0	1,469	0	1,469	0	4,046,076	0	23,924	23,924	99,885	05/01/2015.
797652 8T 4	SAN FRANCISCO CALIF CITY & CNT		05/06/2010.	CALL TRANSACTION		4,280,000	4,280,000	4,189,178	4,237,777	0	2,003	0	2,003	0	4,239,779	0	40,221	40,221	105,038	05/01/2016.
797652 8U 1	SAN FRANCISCO CALIF CITY & CNT		05/06/2010.	CALL TRANSACTION		4,505,000	4,505,000	4,379,941	4,441,345	0	2,537	0	2,537	0	4,443,882	0	61,118	61,118	110,560	05/01/2017.
79765A KB 1	SAN FRANCISCO CALIF CITY & CNT		05/03/2010.	CALL TRANSACTION		3,903,650	3,865,000	3,771,196	3,806,768	0	1,616	0	1,616	0	3,808,384	0	95,266	95,266	106,288	05/01/2019.
79765A KC 9	SAN FRANCISCO CALIF CITY & CNT		05/03/2010.	CALL TRANSACTION		4,141,000	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	41,000	41,000	117,875	05/01/2020.
79765A KD 7	SAN FRANCISCO CALIF CITY & CNT		05/03/2010.	CALL TRANSACTION		4,393,500	4,350,000	4,333,949	4,339,077	0	234	0	234	0	4,339,311	0	54,189	54,189	125,063	05/01/2021.
798737 AC 6	SAN MANUEL CA ENTERTAINMENT AUTH		08/10/2010.	JP MORGAN SECURITIES INC		4,105,626	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(394,374)	(394,374)	141,750	12/01/2016.
91412F SR 9	UNIV OF CALIFORNIA REVS SER F		07/29/2010.	STONE & YOUNGBERG LLC		24,085,949	23,040,000	23,878,886	23,494,403	0	(56,369)	0	(56,369)	0	23,438,034	0	647,915	647,915	783,001	05/15/2023.
108588 AA 2	BRIDGEVILLE DEL SPL OBS HERITAGE		07/01/2010.	Various		1,008,897	1,466,000	1,466,000	978,658	487,342	0	0	487,342	0	1,466,000	0	(457,103)	(457,103)	77,022	07/01/2035.
86926R BL 3	SUSSEX CNTY DE - CADBURY LEWES		02/01/2010.	HERBERT J. SIMS & CO, INC		306,244	375,000	281,531	273,906	0	(1,844)	0	(1,844)	0	272,062	0	34,182	34,182	13,091	01/01/2026.
86926R BM 1	SUSSEX CNTY DE - CADBURY LEWES		02/01/2010.	HERBERT J. SIMS & CO, INC		458,154	600,000	600,000	457,554	142,446	0	0	142,446	0	600,000	0	(141,846)	(141,846)	21,300	01/01/2035.
43233A DW 3	HILLSBOROUGH CNTY FLA INDL DEV AUT		08/12/2010.	CANTOR FITZGERALD & CO		10,653,060	11,000,000	10,819,380	10,828,359	0	2,822	0	2,822	0	10,831,181	0	(178,121)	(178,121)	620,278	07/01/2031.
50825J FG 6	LAKE CNTY FLA SCH BRD CTFS PAR SER		08/09/2010.	CITIGROUP (Salomon/Smith Barney)		4,739,837	4,695,000	4,967,780	4,859,017	0	(16,776)	0	(16,776)	0	4,842,241	0	(102,404)	(102,404)	163,673	06/01/2025.
50825J FF 8	LAKE CNTY FLA SCH BRD CTFS SER A		08/09/2010.	RBC CAPITAL MARKETS CORPORATION		4,267,158	4,200,000	4,454,394	4,352,874	0	(15,647)	0	(15,647)	0	4,337,226	0	(70,068)	(70,068)	146,417	06/01/2024.
59334P AU 1	MIAMI-DADE FL TRANSIT SALES SURTAX		10/08/2010.	RBC CAPITAL MARKETS CORPORATION		7,213,935	6,755,000	7,005,138	6,972,892	0	(7,696)	0	(7,696)	0	6,965,196	0	248,739	248,739	434,384	07/01/2025.
768247 AA 6	RIVER HALL FL CMNTY DEV DIST		02/24/2010.	PRAGER SEALY & CO., LLC		933,600	1,945,000	873,850	841,349	0	(15,605)	0	(15,605)	0	825,743	0	107,857	107,857	35,334	05/01/2036.

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	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	Maturity Date
41981T AP 8	HAWAII ST HBR SYS REV		12/30/2010.	HIMCO OPERATIONAL TRANSACTION		3,363,300	3,330,000	3,450,746	3,350,750	0	(13,605)	0	(13,605)	0	3,337,146	0	26,154	26,154	299,145	07/01/2013.
41981T AQ 6	HAWAII ST HBR SYS REV		12/29/2010.	CALL TRANSACTION		3,469,350	3,435,000	3,539,321	3,452,980	0	(11,786)	0	(11,786)	0	3,441,194	0	28,156	28,156	308,578	07/01/2014.
41981T AR 4	HAWAII ST HBR SYS REV		07/06/2010.	UBS SECURITIES LLC		2,655,188	2,625,000	2,606,153	2,616,292	0	717	0	717	0	2,617,009	0	38,178	38,178	150,267	07/01/2015.
41981T AS 2	HAWAII ST HBR SYS REV		07/07/2010.	UBS SECURITIES LLC		2,783,000	2,750,000	2,743,950	2,746,902	0	213	0	213	0	2,747,115	0	35,885	35,885	161,540	07/01/2016.
45200B YG 7	IL FIN ATHY REV - IL INST OF TECH		08/11/2010.	GOLDMAN SACHS & CO		1,808,820	2,000,000	1,959,340	1,961,495	0	639	0	639	0	1,962,134	0	(153,314)	(153,314)	87,500	04/01/2031.
45200P HJ 9	ILLINOIS HEALTH FACS AUTH REV		11/12/2010.	CALL TRANSACTION		10,000,000	10,000,000	9,827,900	9,968,867	0	31,133	0	31,133	0	10,000,000	0	0	0	612,500	11/15/2022.
452010 HD 6	ILLINOIS HSG DEV AUTH		06/10/2010.	THE MUNI CENTER, LLC		301,594	265,000	265,000	265,000	0	0	0	0	0	265,000	0	36,594	36,594	9,639	12/01/2016.
452226 VM 2	ILLINOIS ST SALES TAX REV		07/28/2010.	CALL TRANSACTION		4,000,000	4,000,000	3,742,760	3,912,629	0	10,176	0	10,176	0	3,922,805	0	77,195	77,195	124,444	06/15/2014.
452226 VN 0	ILLINOIS ST SALES TAX REV		07/28/2010.	CALL TRANSACTION		3,950,000	3,950,000	3,674,962	3,841,670	0	10,006	0	10,006	0	3,851,676	0	98,324	98,324	122,889	06/15/2015.
592247 FZ 8	MET PIER & EXPOSITION		10/13/2010.	CITIGROUP (Salomon/Smith Barney)		11,680,591	30,870,000	11,571,002	12,816,997	0	496,011	0	496,011	0	13,313,008	0	(1,632,417)	(1,632,417)	0	06/15/2028.
592247 JB 7	METROPOLITAN PIER & EXPOSITION		06/01/2010.	MATURED		1,615,000	1,615,000	1,598,834	1,614,340	0	660	0	660	0	1,615,000	0	0	0	45,220	06/01/2010.
72342B AA 9	PINGREE GROVE IL SPL SVS AREA #2		04/14/2010.	MESIROW FINANCIAL INC		504,300	615,000	416,546	403,486	0	(10,558)	0	(10,558)	0	392,929	0	111,371	111,371	23,370	03/01/2035.
727141 AB 9	PLANO IL SPL SVS AREA #3 LAKEWOOD		08/17/2010.	JP MORGAN SECURITIES INC		498,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(1,250)	(1,250)	29,568	03/01/2035.
45479R AF 4	IN HEALTH & ED - CLARIAN HEALTH		09/22/2010.	BARCLAYS CAPITAL INC		4,915,000	5,000,000	4,984,400	4,985,378	0	206	0	206	0	4,985,584	0	(70,584)	(70,584)	279,167	02/15/2036.
45471A AK 8	INDIANA FIN AUTH-DEACONESS HOSP		12/03/2010.	Various		811,305	750,000	731,153	731,303	0	195	0	195	0	731,498	0	79,807	79,807	64,266	03/01/2039.
455141 HA 2	INDIANA TRANSN FIN AUTH HWY RE		12/01/2010.	CALL TRANSACTION		10,000,000	10,000,000	9,969,400	9,978,476	0	1,196	0	1,196	0	9,979,672	0	20,328	20,328	562,500	12/01/2021.
46246K RP 9	IOWA FIN AUTH REV		12/01/2010.	CALL TRANSACTION		9,761,650	9,665,000	9,455,946	9,520,818	0	8,755	0	8,755	0	9,529,573	0	232,077	232,077	579,900	12/01/2020.
462460 A7 1	IOWA HIGHER ED LN AUTH - WALDORF		02/08/2010.	CALL TRANSACTION		531,801	1,000,000	499,185	482,495	0	(5,694)	0	(5,694)	0	476,801	0	55,001	55,001	22,675	10/01/2034.
520134 EU 7	LAWRENCE KS HOSP REV MEMORIAL HOSP		06/17/2010.	THE MUNI CENTER, LLC		399,339	400,000	409,160	406,500	0	(410)	0	(410)	0	406,091	0	(6,751)	(6,751)	19,978	07/01/2026.
098792 AK 0	BOONE CNTY KY PCR DAYTON P&L		11/03/2010.	MORGAN KEEGAN & COMPANY, INC.		2,902,212	2,850,000	2,850,000	2,850,000	0	0	0	0	0	2,850,000	0	52,212	52,212	181,205	01/01/2028.
560551 DW 0	MAINE ST TPK AUTH TPK REV		07/01/2010.	CALL TRANSACTION		4,287,450	4,245,000	4,240,076	4,242,491	0	163	0	163	0	4,242,653	0	44,797	44,797	237,720	07/01/2016.
560551 EA 7	MAINE ST TPK AUTH TPK REV		07/01/2010.	CALL TRANSACTION		1,767,500	1,750,000	2,030,770	1,788,224	0	(20,724)	0	(20,724)	0	1,767,500	0	0	0	100,625	07/01/2020.
57563R DE 6	MASSACHUSETTS EDL FING AUTH ED		03/19/2010.	CALL TRANSACTION		4,509,650	4,465,000	4,451,069	4,458,195	0	219	0	219	0	4,458,413	0	51,237	51,237	81,914	12/01/2015.
490580 BY 2	KENT MI HOSP FIN AUTH METROPOLITAN		09/22/2010.	MORGAN STANLEY & CO. INCORPORATED		4,134,273	4,250,000	4,422,593	3,613,350	740,879	(12,369)	0	728,509	0	4,341,859	0	(207,587)	(207,587)	302,753	07/01/2025.
59465H BM 7	MICH ST HOSP ATHY - MCLAREN SER-C		09/10/2010.	JEFFERIES & CO. INC		4,995,000	5,000,000	5,107,100	5,065,429	0	(7,361)	0	(7,361)	0	5,058,068	0	(63,068)	(63,068)	280,556	08/01/2035.
59465H LD 6	MICHIGAN ST HOSP FIN AUTH		11/16/2010.	RBC CAPITAL MARKETS CORPORATION		5,227,750	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	227,750	227,750	296,042	06/01/2034.
60412P BB 5	MINNESOTA ST MUNI PWR AGY ELEC		11/03/2010.	RBC CAPITAL MARKETS CORPORATION		1,050,400	1,010,000	1,047,895	1,033,781	0	(3,130)	0	(3,130)	0	1,030,651	0	19,749	19,749	55,407	10/01/2030.
644614 SV 2	NEW HAMPSHIRE HEALTH & ED FACS AUT		10/22/2010.	CITIGROUP (Salomon/Smith Barney)		4,950,000	5,000,000	4,908,600	4,913,081	0	1,705	0	1,705	0	4,914,786	0	35,214	35,214	268,056	10/01/2032.
596566 NM 7	MIDDLESEX CNTY NJ IMP GEO ST HSG 0		09/16/2010.	1ST DISCOUNT BROKERAGE		1,306,250	1,250,000	1,319,163	1,288,400	0	(5,518)	0	(5,518)	0	1,282,881	0	23,369	23,369	68,750	08/15/2018.
59259R 4N 1	METROPOLITAN TRANSN AUTH NY		07/22/2010.	SIEBERT SANFORD SHANK & CO., L.L.C.		10,182,800	10,000,000	10,259,200	10,214,906	0	(13,136)	0	(13,136)	0	10,201,770	0	(18,970)	(18,970)	350,000	11/15/2033.
59259R RC 0	METROPOLITAN TRANSN AUTH NY		06/24/2010.	SIEBERT SANFORD SHANK & CO., L.L.C.		6,871,150	6,500,000	6,504,550	6,502,006	0	(237)	0	(237)	0	6,501,769	0	369,381	369,381	214,229	11/15/2025.
59259R WY 6	METROPOLITAN TRANSN AUTH NY		07/21/2010.	SIEBERT SANFORD SHANK & CO., L.L.C.		4,648,392	4,600,000	4,845,916	4,760,495	0	(13,869)	0	(13,869)	0	4,746,626	0	(98,234)	(98,234)	160,361	11/15/2035.
649716 SR 9	NEW YORK N Y CITY TRANSITIONAL		05/03/2010.	CALL TRANSACTION		20,200,000	20,000,000	22,562,400	20,328,055	0	(128,604)	0	(128,604)	0	20,199,451	0	549	549	550,000	11/01/2019.

SCHEDULE D - PART 4

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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	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	Maturity Date
88880T GJ 9	NEW YORK TOBACCO ST CONTING 03B1C		11/16/2010.	STONE & YOUNGBERG LLC		5,363,450	5,000,000	5,276,150	5,000,000	0	0	0	0	0	5,000,000	0	363,450	363,450	265,833	06/01/2021.
88880T GK 6	NEW YORK TOBACCO ST CONTING 03B1C		11/17/2010.	STONE & YOUNGBERG LLC		1,923,570	1,800,000	1,895,184	1,800,000	0	0	0	0	0	1,800,000	0	123,570	123,570	96,525	06/01/2022.
957370 AL 3	WESTCHESTER CNTY NY INDL DEV AGY		05/28/2010.	1ST DISCOUNT BROKERAGE		7,920,800	8,000,000	7,841,760	7,872,211	0	2,412	0	2,412	0	7,874,623	0	46,177	46,177	470,333	01/01/2024.
657902 6L 1	NORTH CAROLINA MED CARE COMMN		09/27/2010.	RBC CAPITAL MARKETS CORPORATION		1,893,060	2,000,000	1,738,480	1,760,843	0	7,855	0	7,855	0	1,768,698	0	124,362	124,362	109,132	01/01/2025.
657902 MC 3	NORTH CAROLINA MED CARE COMMN		05/01/2010.	MATURED		390,000	390,000	387,219	389,904	0	96	0	96	0	390,000	0	0	0	10,481	05/01/2010.
65820Y FL 5	NORTH CAROLINA MED CARE COMMN		06/17/2010.	Various		3,027,188	3,225,000	3,347,550	3,325,703	0	(4,025)	0	(4,025)	0	3,321,678	0	(294,491)	(294,491)	156,302	07/01/2027.
658203 YN 8	NORTH CAROLINA MUN PWR AGY NO		01/04/2010.	CALL TRANSACTION		1,010,000	1,000,000	978,090	985,570	0	9	0	9	0	985,578	0	24,422	24,422	32,500	01/01/2020.
01757L CS 3	ALLEN CNTY OHIO - CATHOLIC HEALTHC		10/22/2010.	MESIROW FINANCIAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/01/2038.
613609 UN 4	MONTGOMERY CNTY PA IDA WHITEMARSH		08/09/2010.	JP MORGAN SECURITIES INC		1,356,096	1,600,000	1,015,563	989,274	0	(50,241)	0	(50,241)	0	939,033	0	417,063	417,063	100,994	02/01/2028.
745235 F5 5	PUERTO RICO PUB BLDGS AUTH REV		06/30/2010.	THE MUNI CENTER, LLC		18,869	15,000	15,870	15,793	0	(24)	0	(24)	0	15,770	0	3,099	3,099	874	07/01/2022.
762243 TE 3	RHODE ISLAND ST HEALTH & EDL B		06/15/2010.	THE MUNI CENTER, LLC		301,170	300,000	297,308	299,215	0	259	0	259	0	299,474	0	1,696	1,696	9,585	05/15/2011.
37262H AF 4	GEORGETOWN CNTY SC INTL PAPER AMT		08/26/2010.	BARCLAYS CAPITAL INC		2,229,278	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	(20,723)	(20,723)	119,250	03/01/2028.
796261 BR 5	SAN ANTONIO TEX HOTEL OCCUPANC		12/03/2010.	CITIGROUP (Salomon/Smith Barney)		7,414,793	7,585,000	4,692,639	6,495,772	0	369,619	0	369,619	0	6,865,391	0	549,402	549,402	0	08/15/2012.
882135 XM 3	TEXAS A&M UNIVERSITY REVS		12/06/2010.	WELLS FARGO ADVISORS, LLC		4,950,257	4,710,000	5,039,276	4,905,454	0	(31,132)	0	(31,132)	0	4,874,322	0	75,935	75,935	251,200	05/15/2027.
927781 BR 4	VIRGINIA COLLEGE BLDG REGENT UNIV		08/10/2010.	GOLDMAN SACHS & CO		9,025,000	10,000,000	10,037,700	10,026,644	0	(2,216)	0	(2,216)	0	10,024,429	0	(999,429)	(999,429)	350,000	06/01/2029.
181117 BK 7	CLARK CNTY WASH PUB UTIL DIST		08/05/2010.	CALL TRANSACTION		11,370,000	11,370,000	11,314,628	11,332,515	0	1,520	0	1,520	0	11,334,035	0	35,965	35,965	673,673	01/01/2021.
302716 AV 7	FYI PROPERTIES WASH LEASE		06/08/2010.	BARCLAYS CAPITAL INC		5,513,655	5,250,000	5,208,893	5,209,391	0	595	0	595	0	5,209,987	0	303,668	303,668	142,005	06/01/2028.
302716 AT 2	FYI PROPERTIES WASH LEASE REV		06/08/2010.	BARCLAYS CAPITAL INC		8,007,029	7,595,000	7,443,252	7,444,348	0	1,302	0	1,302	0	7,445,650	0	561,379	561,379	220,466	06/01/2034.
735388 W3 0	PORT SEATTLE WASH REV		08/09/2010.	CALL TRANSACTION		5,100,000	5,100,000	5,284,212	5,116,042	0	(16,042)	0	(16,042)	0	5,100,000	0	0	0	294,047	02/01/2024.
93978E 3L 4	WASHINGTON ST HLTH-SWEDISH HEALTH		12/02/2010.	SEATTLE NORTHWEST SECURITIES CORPORATION		2,209,272	2,080,000	2,022,571	2,023,314	0	936	0	936	0	2,024,250	0	185,022	185,022	143,462	11/15/2033.
254839 QJ 5	DISTRICT COLUMBIA REV		12/02/2010.	GOLDMAN SACHS & CO		6,995,450	6,535,000	6,621,654	6,559,575	0	(7,948)	0	(7,948)	0	6,551,627	0	443,829	443,829	425,320	10/01/2012.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					583,908,010	599,016,168	583,443,470	572,746,524	2,177,719	(1,378,000)	0	799,719	0	580,722,990	0	3,185,019	3,185,019	21,978,059	XXX
Bonds - Industrial and Miscellaneous																				
04541G GB 2	ABSHE_03-HE6		12/27/2010.	SCHEDULED REDEMPTION		324,546	324,546	324,546	324,546	0	0	0	0	0	324,546	0	0	0	2,811	11/25/2033.
04541G GC 0	ABSHE_03-HE6		12/27/2010.	SCHEDULED REDEMPTION		868,465	868,465	868,465	588,716	279,749	0	0	279,749	0	868,465	0	0	0	7,269	11/25/2033.
06849A AB 5	ABX FINANCING COMPANY		06/29/2010.	BARCLAYS CAPITAL INC		5,418,650	5,000,000	4,966,823	4,966,880	0	242	0	242	0	4,967,122	0	451,528	451,528	226,660	10/15/2036.
00432C AT 8	ACCSS_03-A		10/25/2010.	SCHEDULED REDEMPTION		552,214	552,214	552,214	552,214	0	0	0	0	0	552,214	0	0	0	3,342	04/25/2023.
004421 CR 2	ACE_03-NC1		12/27/2010.	SCHEDULED REDEMPTION		1,408,793	1,408,793	1,408,793	468,043	771,232	169,519	0	940,751	0	1,408,793	0	0	0	24,359	07/25/2033.
00503N AC 5	ACT_05-RR		12/01/2010.	SCHEDULED REDEMPTION		0	2,698,350	973,241	0	0	0	0	0	0	0	0	0	0	107,389	09/01/2041.
BHM01P KE 9	AFFILIATED COMPUTER SERVICES INC		06/11/2010.	SINKING FUND TRANSACTION		0	0	0	0	0	0	0	0	0	0	0	(0)	(0)	0	03/20/2013.
009341 AM 0	AFT_99-1A		12/15/2010.	SCHEDULED REDEMPTION		220,751	220,751	216,974	130,243	90,342	166	0	90,508	0	220,751	0	0	0	1,020	05/15/2024.
02580H AA 4	AMERICAN EXPRESS BANK FSB - (LT) G		12/10/2010.	MATURED		12,000,000	12,000,000	12,161,160	12,097,716	0	(97,716)	0	(97,716)	0	12,000,000	0	0	0	136,131	12/10/2010.
03215P DA 4	AMRES_97-3		06/01/2010.	SCHEDULED REDEMPTION		0	5,923	1,037	781	0	(781)	0	(781)	0	0	0	0	0	95	09/01/2027.
03523T AH 1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/08/2010.	EXCHANGE		2,805,357	2,809,000	2,805,152	2,805,289	0	68	0	68	0	2,805,357	0	0	0	36,049	01/15/2015.
03927N AA 1	ARCAP_05-1A		12/01/2010.	SCHEDULED REDEMPTION		551,740	551,740	552,066	287,478	6	264,256	0	264,261	0	551,740	0	0	0	20,687	12/01/2042.
03938L AP 9	ARCELORMITTAL	F.	07/08/2010.	CREDIT SUISSE SECURITIES (USA) LLC		5,710,375	5,500,000	5,392,805	0	0	458	0	458	0	5,393,263	0	317,112	317,112	294,097	10/15/2039.
46489N AD 4	ARCELORMITTAL USA PARTNERSHIP	A.	04/01/2010.	CALL TRANSACTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/01/2014.
04626R AA 4	ASTORIA POWER PROJECT PTT SER A		12/01/2010.	SCHEDULED REDEMPTION		1,339,878	1,339,878	1,339,878	1,339,878	0	0	0	0	0	1,339,878	0	0	0	47,083	05/01/2016.
00206R AG 7	AT&T INC		04/22/2010.	WELLS FARGO ADVISORS, LLC		1,033,150	1,000,000	984,169	984,527	0	65	0	65	0	984,592	0	48,558	48,558	49,350	01/15/2038.

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	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	Maturity Date
00206R AN 2	AT&T INC		04/22/2010.	WELLS FARGO ADVISORS, LLC..		1,570,620	1,500,000	1,494,240	1,494,351	0	23	0	23	0	1,494,374	0	76,246	76,246	43,200	05/15/2038.
05947U PR 3	BACM_04-1		12/01/2010.	SCHEDULED REDEMPTION		49,020	49,020	47,534	48,378	0	642	0	642	0	49,020	0	0	0	1,544	11/01/2039.
05947U D2 1	BACM_05-1		12/01/2010.	SCHEDULED REDEMPTION		283,498	283,498	279,146	281,349	0	2,149	0	2,149	0	283,498	0	0	0	10,883	11/01/2042.
05947U R4 2	BACM_05-3		11/01/2010.	SCHEDULED REDEMPTION		422,383	422,383	424,506	422,664	0	(282)	0	(282)	0	422,383	0	0	0	10,891	07/01/2043.
05950W AB 4	BACM_06-4		12/01/2010.	SCHEDULED REDEMPTION		96,048	96,048	96,581	96,260	0	(213)	0	(213)	0	96,048	0	0	0	5,304	07/01/2046.
05950W AH 1	BACM_06-4		10/15/2010.	JP MORGAN SECURITIES INC		2,440,969	2,400,000	2,451,188	2,437,046	0	(3,876)	0	(3,876)	0	2,433,170	0	7,799	7,799	130,620	07/01/2046.
059512 AB 9	BACM_07-3		02/10/2010.	NOMURA SECURITIES INTERNATIONAL INC		2,070,313	2,000,000	2,071,172	2,043,265	0	(2,028)	0	(2,028)	0	2,041,237	0	29,076	29,076	23,627	06/01/2049.
05523U AG 5	BAE SYSTEMS HOLDINGS INC		11/22/2010.	CREDIT SUISSE SECURITIES (USA) LLC		9,201,797	8,450,000	8,898,273	8,872,302	0	(81,550)	0	(81,550)	0	8,790,752	0	411,045	411,045	415,951	06/01/2014.
05947N FC 3	BALL_04-BBA4		06/15/2010.	Various		199,434	199,434	199,434	199,434	0	0	0	0	0	199,434	0	0	0	405	06/15/2018.
05947N FD 1	BALL_04-BBA4		06/15/2010.	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	2,409	06/15/2018.
05947N FE 9	BALL_04-BBA4		06/15/2010.	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	2,433	06/15/2018.
05947N FF 6	BALL_04-BBA4		11/15/2010.	SCHEDULED REDEMPTION		82,463	82,463	81,523	82,463	0	0	0	0	0	82,463	0	0	0	820	06/15/2018.
06406J AS 4	BANK OF NEW YORK COMPANY INC		09/24/2010.	CALL TRANSACTION		16,822,669	60,000,000	10,575,000	15,952,953	0	869,685	0	869,685	0	16,822,638	0	31	31	0	03/24/2028.
071813 BA 6	BAXTER INTERNATIONAL INC		05/13/2010.	CREDIT SUISSE SECURITIES (USA) LLC		11,351,613	11,009,000	11,021,076	11,020,744	0	(385)	0	(385)	0	11,020,359	0	331,254	331,254	368,052	08/15/2019.
07324S AY 8	BAYC_04-3		12/27/2010.	SCHEDULED REDEMPTION		137,700	137,700	137,700	137,700	0	0	0	0	0	137,700	0	0	0	539	01/25/2035.
07324S BA 9	BAYC_04-3		12/27/2010.	SCHEDULED REDEMPTION		68,850	68,850	68,850	68,850	0	0	0	0	0	68,850	0	0	0	498	01/25/2035.
05531F AE 3	BB&T CORP		05/06/2010.	SCOTT & STRINGFELLO, LLC		3,507,155	3,371,000	3,368,000	3,368,188	0	257	0	257	0	3,368,445	0	138,710	138,710	71,423	09/25/2013.
084664 BG 5	BERKSHIRE HATHAWAY FINANCE CORP		11/23/2010.	CITIGROUP (Salomon/Smith Barney)		921,381	835,000	832,668	833,158	0	433	0	433	0	833,590	0	87,790	87,790	53,811	08/15/2013.
055451 AB 4	BHP BILLITON FINANCE (USA) LTD	F.	08/18/2010.	MORGAN STANLEY & CO. INCORPORATED		1,139,680	1,000,000	1,001,153	993,639	0	596	0	596	0	994,235	0	145,445	145,445	36,167	12/15/2015.
05577@ AG 5	BNSF RAILWAY CO 2009-A		08/26/2010.	SCHEDULED REDEMPTION		185,816	185,816	185,816	185,816	0	0	0	0	0	185,816	0	0	0	12,171	02/26/2021.
05577@ AH 3	BNSF RAILWAY CO 2009-B		08/26/2010.	SCHEDULED REDEMPTION		178,837	178,837	178,837	178,837	0	0	0	0	0	178,837	0	0	0	11,714	02/26/2021.
05577@ AJ 9	BNSF RAILWAY CO 2009-C		08/26/2010.	SCHEDULED REDEMPTION		55,772	55,772	55,772	55,772	0	0	0	0	0	55,772	0	0	0	3,653	02/26/2021.
05577@ AK 6	BNSF RAILWAY CO 2009-D		08/26/2010.	SCHEDULED REDEMPTION		56,235	56,235	56,235	56,235	0	0	0	0	0	56,235	0	0	0	3,683	02/26/2021.
05577@ AM 2	BNSF RAILWAY CO 2009-E		08/26/2010.	SCHEDULED REDEMPTION		23,339	23,339	23,339	23,339	0	0	0	0	0	23,339	0	0	0	1,529	02/26/2021.
05565Q BH 0	BP CAPITAL MARKETS PLC	F.	06/17/2010.	Various		4,468,750	5,000,000	4,994,450	4,756,839	0	19,430	0	19,430	0	4,776,270	0	(307,520)	(307,520)	150,156	03/10/2015.
05565Q BM 9	BP CAPITAL MARKETS PLC	F.	06/11/2010.	Various		2,487,240	2,632,000	2,629,631	2,630,068	0	537	0	537	0	2,630,605	0	(143,365)	(143,365)	34,482	08/11/2011.
676255 AL 6	BRISTOW GROUP INC		12/23/2010.	CALL TRANSACTION		3,677,164	3,640,000	3,590,875	3,579,320	32,058	4,388	0	36,447	0	3,615,767	0	61,397	61,397	227,904	06/15/2013.
07384Y LS 3	BSABS_03-3		12/27/2010.	SCHEDULED REDEMPTION		2,184,414	2,184,414	2,184,414	2,184,414	0	0	0	0	0	2,184,414	0	0	0	11,488	06/25/2043.
07384Y KH 8	BSABS_03-AC4		12/01/2010.	SCHEDULED REDEMPTION		123,947	123,947	121,701	121,980	0	1,967	0	1,967	0	123,947	0	0	0	4,571	09/01/2033.
073879 NY 0	BSABS_04-HE11		12/27/2010.	SCHEDULED REDEMPTION		1,984,737	1,984,737	1,984,737	1,984,737	0	0	0	0	0	1,984,737	0	0	0	9,717	12/25/2034.
07383F FP 8	BSCMS_01-TOP2		12/01/2010.	SCHEDULED REDEMPTION		2,745,946	2,745,946	3,119,009	2,815,105	0	(69,159)	0	(69,159)	0	2,745,946	0	0	0	149,083	02/01/2035.
07383F YG 7	BSCMS_04-PWR3		12/01/2010.	SCHEDULED REDEMPTION		1,127,593	1,127,593	1,073,988	1,107,586	0	20,007	0	20,007	0	1,127,593	0	0	0	40,377	02/01/2041.
09253D AB 2	BSIS_07-5A		11/15/2010.	SCHEDULED REDEMPTION		2,422,856	2,422,856	2,422,856	2,422,856	0	0	0	0	0	2,422,856	0	0	0	9,122	08/13/2019.
12189P AE 2	BURLINGTON NORTHERN AND SANTE FE R		12/02/2010.	Various		12,099,048	10,412,018	12,371,760	11,673,671	0	(164,798)	0	(164,798)	0	11,508,874	0	590,174	590,174	1,022,461	01/02/2020.
12189T BA 1	BURLINGTON NORTHERN SANTA FE CORP		12/02/2010.	GOLDMAN SACHS & CO		1,135,600	1,000,000	1,017,230	1,014,943	0	(1,383)	0	(1,383)	0	1,013,559	0	122,041	122,041	70,597	03/15/2018.
13874T AA 0	CANWEST MEDIAWORKS		01/12/2010.	BTIG, LLC		100,225	675,000	66,713	67,828	0	31	0	31	0	67,860	0	32,365	32,365	0	08/01/2015.
G1846@ AF 4	CAPITA HOLDINGS LTD		11/16/2010.	KNIGHT LIBERTAS LLC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/30/2017.
13973A AH 6	CARAT_06-2		05/13/2010.	BANC OF AMERICA SECURITIES LLC		2,173,500	2,100,000	2,099,626	2,099,872	0	(9)	0	(9)	0	2,099,863	0	73,637	73,637	58,459	04/15/2013.

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	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	Maturity Date
14312D AF 2	CARMX_06-2	...	10/15/2010.	SCHEDULED REDEMPTION		1,450,000	1,450,000	1,449,910	1,449,986	0	14	0	14	0	1,450,000	0	0	0	66,821	03/15/2013.
17305E EP 6	CCCIT_09-A3	...	02/04/2010.	JP MORGAN SECURITIES INC		614,156	600,000	603,938	603,087	0	(218)	0	(218)	0	602,869	0	11,287	11,287	2,070	06/24/2013.
15128@ AH 6	CEMEX ESPANA FINANCE LLC SENIOR NO	...	12/15/2010.	HIMCO OPERATIONAL TRANSACTION		801,602	801,602	716,786	721,080	0	4,479	0	4,479	0	725,560	0	76,043	76,043	39,897	02/14/2014.
15131# AA 4	CENEX HARVEST STATES COOP SR U	...	06/19/2010.	SCHEDULED REDEMPTION		800,000	800,000	867,672	828,302	0	(28,302)	0	(28,302)	0	800,000	0	0	0	54,480	06/19/2013.
15135U AA 7	CENOVUS ENERGY INC	A.	07/08/2010.	EXCHANGE		5,400,527	5,405,000	5,399,757	5,400,028	0	499	0	499	0	5,400,527	0	0	0	195,931	09/15/2014.
Q1296# AA 7	CFS RETAIL PROP TRUST 2007	F.	12/02/2010.	nabSecurities, LLC		10,592,300	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	592,300	592,300	713,125	02/07/2014.
G2083# AD 7	CHEMRING GROUP PLC	F.	11/17/2010.	KNIGHT LIBERTAS LLC		12,816,240	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	816,240	816,240	704,320	11/19/2019.
G2083# AE 5	CHEMRING GROUP PLC	F.	11/16/2010.	KNIGHT LIBERTAS LLC		8,550,160	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	550,160	550,160	382,453	11/19/2019.
17275R AD 4	CISCO SYSTEMS INC	...	12/03/2010.	BANC OF AMERICA SECURITIES LLC		2,131,565	1,950,000	1,945,652	1,945,699	0	54	0	54	0	1,945,753	0	185,811	185,811	151,163	02/15/2039.
201730 AC 2	CMAT_99-C1	...	06/02/2010.	Various		626,635	626,397	712,135	627,553	0	(1,155)	0	(1,155)	0	626,397	0	238	238	15,488	01/11/2032.
14041N DG 3	COMET_07-A1	...	05/20/2010.	BANC OF AMERICA SECURITIES LLC		14,040,223	14,700,000	13,587,930	13,607,226	0	57,213	0	57,213	0	13,664,439	0	375,784	375,784	19,163	11/15/2019.
20047G BQ 9	COMM_04-LB3A	...	03/16/2010.	CITIGROUP (Salomon/Smith Barney)		7,467,891	7,125,000	7,516,875	7,320,244	0	(9,586)	0	(9,586)	0	7,310,659	0	157,232	157,232	114,161	07/01/2037.
20047Q AG 0	COMM_06-C7	...	10/15/2010.	Various		2,564,669	2,520,000	2,517,867	2,517,901	0	8,963	0	8,963	0	2,526,865	0	37,804	37,804	131,561	06/01/2046.
209111 DJ 9	CONSOLIDATED EDISON INC	...	09/01/2010.	MATURED		1,000,000	1,000,000	1,006,490	1,014,238	0	(14,238)	0	(14,238)	0	1,000,000	0	0	0	75,000	09/01/2010.
210805 DH 7	CONTINENTAL AIRLINES PASS THROUGH	...	12/15/2010.	SCHEDULED REDEMPTION		165,227	165,227	161,283	161,948	0	3,279	0	3,279	0	165,227	0	0	0	11,075	06/15/2021.
210805 DK 0	CONTINENTAL AIRLINES PASS THROUGH	...	12/15/2010.	SCHEDULED REDEMPTION		11,038	11,038	10,624	9,769	1,026	244	0	1,269	0	11,038	0	0	0	814	12/15/2015.
221470 AA 5	COSO GEOTHERMAL POWER HOLDINGS LLC	...	10/14/2010.	Various		25,060,969	24,248,538	24,248,538	21,823,684	2,424,854	0	0	2,424,854	0	24,248,538	0	812,431	812,431	2,088,943	07/15/2026.
224050 AL 8	COX ENTERPRISES	...	09/15/2010.	MATURED		5,420,000	5,420,000	6,216,577	5,513,731	0	(93,731)	0	(93,731)	0	5,420,000	0	0	0	426,825	09/15/2010.
126194 AA 7	CPR LEASING LTD	A.	12/24/2010.	SCHEDULED REDEMPTION		71,979	71,979	71,979	71,979	0	0	0	0	0	71,979	0	0	0	3,019	12/24/2024.
12619K AA 1	CPS_06-D	...	05/15/2010.	Various		1,092,006	1,202,162	1,186,029	384,692	808,490	2,651	0	811,141	0	1,195,833	0	(103,826)	(103,826)	38,614	08/15/2013.
12619V AA 7	CPS_07-A	...	05/15/2010.	Various		747,388	803,691	787,731	257,262	537,647	2,648	0	540,295	0	797,556	0	(50,168)	(50,168)	25,271	11/15/2013.
Q2233@ AC 9	CPT MANAGER LIMITED - SYND FAC B	F.	09/02/2010.	Various		3,777,638	7,555,277	3,309,260	5,298,006	0	339,232	1,223,906	(884,673)	0	4,413,333	0	(635,694)	(635,694)	364,299	12/15/2011.
Q2233@ AD 7	CPT MANAGER LIMITED - SYND FAC D	F.	09/02/2010.	Various		148,667	213,019	181,066	188,294	2,327	6,618	0	8,946	0	197,239	0	(48,573)	(48,573)	4,494	12/15/2011.
Q2233@ AG 0	CPT MANAGER LIMITED - SYND FAC F	F.	09/02/2010.	Various		126,677	253,353	93,524	156,940	6,618	53,565	52,886	7,297	0	127,913	0	(1,236)	(1,236)	6,799	12/15/2011.
22540A J7 4	CSFB_01-CF2	...	06/02/2010.	Various		1,387,678	1,372,661	1,546,978	1,391,941	0	(12,274)	0	(12,274)	0	1,379,667	0	8,010	8,010	44,796	02/01/2034.
22540V NJ 7	CSFB_01-CK6	...	12/01/2010.	SCHEDULED REDEMPTION		369,443	369,443	378,189	372,614	0	(3,170)	0	(3,170)	0	369,443	0	0	0	12,899	08/01/2036.
22541N S8 3	CSFB_03-CK2	...	03/16/2010.	DEUTSCHE BANK SECURITIES INC		3,673,906	3,500,000	3,517,500	3,506,102	0	(455)	0	(455)	0	3,505,647	0	168,260	168,260	50,411	03/01/2036.
22541N 2W 8	CSFB_03-CK2 IS	...	04/01/2010.	SCHEDULED REDEMPTION		0	2,015,507	2,015,507	35,177	0	(35,177)	0	(35,177)	0	0	0	0	0	56,477	03/01/2036.
22541N A4 1	CSFB_03-CPN1	...	04/15/2010.	CITIGROUP (Salomon/Smith Barney)		2,552,930	2,500,000	2,512,500	2,504,616	0	(413)	0	(413)	0	2,504,204	0	48,726	48,726	45,590	03/01/2035.
225458 DN 5	CSFB_05-C1	...	09/15/2010.	BANC OF AMERICA SECURITIES LLC		5,658,516	6,000,000	6,003,047	6,001,771	0	(224)	0	(224)	0	6,001,547	0	(343,031)	(343,031)	244,446	02/01/2038.
225458 RR 1	CSFB_05-C2	...	04/27/2010.	JP MORGAN SECURITIES INC		12,875,027	12,675,000	12,539,391	12,618,352	0	15,616	0	15,616	0	12,633,968	0	241,059	241,059	246,092	04/01/2037.
22545D AF 4	CSMC_06-C3	...	10/15/2010.	CITADEL SECURITIES		2,041,953	2,000,000	2,059,219	2,044,567	0	(4,794)	0	(4,794)	0	2,039,774	0	2,179	2,179	104,738	06/01/2038.
225470 TA 1	CSMC_06-OMA	...	03/30/2010.	BANC OF AMERICA SECURITIES LLC		5,159,375	5,000,000	5,025,000	5,018,155	0	(862)	0	(862)	0	5,017,292	0	142,083	142,083	92,724	05/01/2023.
225470 XD 0	CSMC_06-OMA	...	07/29/2010.	CREDIT SUISSE SECURITIES (USA) LLC		5,187,500	5,000,000	5,025,000	5,020,048	0	(944)	0	(944)	0	5,019,104	0	168,396	168,396	186,138	05/01/2023.

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	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	Maturity Date
22545X AB 9	CSMC_07-C1		02/10/2010.	NOMURA SECURITIES INTERNATIONAL INC		3,161,703	3,086,000	3,086,482	3,086,209	0	(14)	0	(14)	0	3,086,195	0	75,509	75,509	33,869	02/01/2040.
126650 BP 4	CVS CORP		12/10/2010.	SCHEDULED REDEMPTION		340,248	340,248	340,248	340,248	0	0	0	0	0	340,248	0	0	0	12,792	12/10/2028.
126671 ZE 9	CWL_03-SD2		12/27/2010.	SCHEDULED REDEMPTION		14,527	14,527	14,527	14,527	0	0	0	0	0	14,527	0	0	0	248	09/25/2032.
126683 AC 5	CWL_06-S5		12/01/2010.	SCHEDULED REDEMPTION		0	960,290	294,429	294,438	0	(294,438)	0	(294,438)	0	0	0	0	0	25,572	06/01/2035.
25156P AD 5	DEUTSCHE TELEKOM INTL FIN	F	04/29/2010.	GOLDMAN SACHS & CO		6,735,800	5,000,000	6,711,040	6,618,852	0	(11,209)	0	(11,209)	0	6,607,644	0	128,156	128,156	196,563	06/01/2032.
25271C AK 8	DIAMOND OFFSHORE DRILLING INC		07/15/2010.	JP MORGAN SECURITIES INC		1,171,298	1,103,000	1,178,499	1,176,355	0	(3,473)	0	(3,473)	0	1,172,882	0	(1,584)	(1,584)	46,621	05/01/2019.
23322B MZ 8	DLJCM_00-CKP1		09/01/2010.	SCHEDULED REDEMPTION		6,401,566	6,401,566	7,008,988	6,449,603	0	(48,037)	0	(48,037)	0	6,401,566	0	0	0	171,941	11/01/2033.
23322B FL 7	DLJCM_99-CG2		08/26/2010.	Various		6,990,564	6,990,000	7,300,181	6,990,000	0	0	0	0	0	6,990,000	0	564	564	271,362	06/01/2032.
278642 AC 7	EBAY INC		10/25/2010.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2020.
532457 BE 7	ELI LILLY AND COMPANY		11/23/2010.	BNP PARIBAS SECURITIES CORP		5,450,000	5,000,000	4,997,750	4,998,088	0	389	0	389	0	4,998,477	0	451,523	451,523	258,417	03/06/2014.
29078E AA 3	EMBARQ CORP		02/08/2010.	BARCLAYS CAPITAL INC		16,332,195	15,500,000	16,817,655	16,784,294	0	(1,839)	0	(1,839)	0	16,782,455	0	(450,260)	(450,260)	240,960	06/01/2036.
29268B AD 3	ENEL FINANCE INTERNATIONAL SA	F	03/25/2010.	CREDIT SUISSE SECURITIES (USA) LLC		10,131,901	10,000,000	9,995,318	9,995,514	0	182	0	182	0	9,995,697	0	136,204	136,204	184,064	10/07/2014.
29266R D# 2	ENERGIZER HOLDINGS INC		12/08/2010.	CRT CAPITAL GROUP LLC		5,179,100	5,000,000	4,665,550	4,849,746	0	38,432	0	38,432	0	4,888,178	0	290,922	290,922	203,646	06/30/2013.
30239X AD 9	FBG FINANCE LIMITED	F	06/23/2010.	Various		13,928,400	14,000,000	13,360,220	13,457,754	0	3,945	0	3,945	0	13,461,700	0	466,700	466,700	388,076	06/15/2035.
32051G Z7 3	FHABS_06-HE1		12/27/2010.	Various		203,119	203,119	141,592	184,438	0	0	0	0	0	203,119	0	0	0	642	10/25/2034.
341099 CH 0	FLORIDA POWER CORPORATION		07/09/2010.	BANC OF AMERICA SECURITIES LLC		7,573,215	6,500,000	6,491,420	6,491,659	0	61	0	61	0	6,491,720	0	1,081,495	1,081,495	342,812	09/15/2037.
34528R AD 4	FORDO_09-A		12/15/2010.	SCHEDULED REDEMPTION		5,321,339	5,321,339	5,454,996	5,424,943	0	(103,604)	0	(103,604)	0	5,321,339	0	0	0	188,569	05/15/2013.
34529E AC 4	FORDO_09-B		12/15/2010.	SCHEDULED REDEMPTION		345,572	345,572	347,408	347,146	0	(1,573)	0	(1,573)	0	345,572	0	0	0	9,494	08/15/2013.
337367 AF 3	FULBA_98-C2		04/23/2010.	CREDIT SUISSE SECURITIES (USA) LLC		3,571,295	3,330,000	3,522,646	3,403,333	0	(6,901)	0	(6,901)	0	3,396,432	0	174,863	174,863	92,164	11/01/2035.
396789 LQ 0	GCCFC_05-GG5		10/06/2010.	Various		3,411,770	5,328,289	3,395,987	5,334,864	0	9,116	1,942,442	(1,933,326)	0	3,401,538	0	10,232	10,232	250,439	04/01/2037.
20173Q AB 7	GCCFC_07-GG9		04/27/2010.	CITIGROUP (Salomon/Smith Barney)		2,577,148	2,500,000	2,512,493	2,506,170	0	(1,346)	0	(1,346)	0	2,504,824	0	72,324	72,324	55,678	03/01/2039.
36828Q QH 2	GECMC_05-C4		09/15/2010.	CITIGROUP (Salomon/Smith Barney)		1,006,500	1,100,000	1,094,276	1,096,230	0	398	0	398	0	1,096,628	0	(90,128)	(90,128)	47,771	11/01/2045.
361849 TQ 5	GMACC_02-C1		04/29/2010.	BARCLAYS CAPITAL INC		10,521,484	10,000,000	10,876,563	10,177,908	0	(40,846)	0	(40,846)	0	10,137,062	0	384,423	384,423	266,815	11/01/2039.
361849 XF 4	GMACC_03-C1		04/23/2010.	BARCLAYS CAPITAL INC		3,365,734	3,400,000	3,416,725	3,406,353	0	(589)	0	(589)	0	3,405,764	0	(40,030)	(40,030)	58,893	05/01/2036.
361849 XG 2	GMACC_03-C1		07/29/2010.	ROBERT W. BAIRD & CO. INCORPORATED		3,677,783	3,750,000	3,768,578	3,757,357	0	(1,419)	0	(1,419)	0	3,755,937	0	(78,154)	(78,154)	107,967	05/01/2036.
361849 XH 0	GMACC_03-C1		08/02/2010.	GOLDMAN SACHS & CO		2,548,000	2,600,000	2,612,809	2,605,081	0	(987)	0	(987)	0	2,604,094	0	(56,094)	(56,094)	76,516	05/01/2036.
361849 CP 5	GMACC_97-C2		03/01/2010.	SCHEDULED REDEMPTION		25,295	25,295	25,793	25,295	0	0	0	0	0	25,295	0	0	0	267	04/01/2029.
39843# AB 1	GRIFOLS INC SENIOR NOTES		02/17/2010.	BARCLAYS CAPITAL INC		1,613,130	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	113,130	113,130	39,616	10/07/2019.
36246L AG 6	GSMS_07-GG10		04/15/2010.	NOMURA SECURITIES INTERNATIONAL INC		2,175,453	2,900,000	2,851,402	2,860,633	0	1,295	0	1,295	0	2,861,928	0	(686,475)	(686,475)	65,468	08/01/2045.
393505 BR 2	GT_93-4		06/30/2010.	Various		569,500	561,041	592,873	568,164	0	2,844	0	2,844	0	571,009	0	(1,509)	(1,509)	20,030	01/15/2019.
393505 ME 9	GT_96-3		06/21/2010.	Various		246,487	237,783	252,394	239,237	0	1,427	0	1,427	0	240,663	0	5,823	5,823	8,636	05/15/2027.
393505 TX 0	GT_97-3		12/15/2010.	SCHEDULED REDEMPTION		136,221	136,221	136,171	136,212	0	9	0	9	0	136,221	0	0	0	6,161	03/15/2028.
421915 EG 0	HEALTH CARE PROPERTY INVESTORS INC		04/05/2010.	WELLS FARGO ADVISORS, LLC		10,156,700	10,000,000	10,172,600	10,127,909	0	(4,199)	0	(4,199)	0	10,123,710	0	32,990	32,990	355,250	09/15/2016.
22541Q NL 2	HEAT_03-5		12/27/2010.	SCHEDULED REDEMPTION		310,725	310,725	310,725	72,152	0	188,476	0	188,476	0	260,628	0	50,097	50,097	4,631	12/25/2033.
437084 AE 6	HEAT_03-7		12/27/2010.	SCHEDULED REDEMPTION		588,662	588,662	588,662	588,662	0	0	0	0	0	588,662	0	0	0	4,374	03/25/2034.

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	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	Maturity Date
42818# AA 8	HETTINGER WELDING LLC	...	01/07/2010.	CORPORATE ACTION DISTRIBUTION		2,367,647	0	2,367,647	0	0	0	0	0	0	2,367,647	0	0	0	0	10/15/2012.
42818# AA D	HETTINGER WELDING LLC	...	01/07/2010.	CONVERSION		4,617,647	8,510,015	4,198,865	4,310,014	1	0	0	1	0	4,310,015	0	307,632	307,632	0	10/15/2012.
42332Q AE 3	HFCMC_99-PH1	...	07/01/2010.	SCHEDULED REDEMPTION		4,300,000	4,300,000	4,854,465	4,300,000	0	0	0	0	0	4,300,000	0	0	105,956	0	05/01/2031.
42823C AB 6	HICDO_07-6A	...	06/09/2010.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/09/2019.
42327U AE 1	HLIOS_07-S1	...	05/13/2010.	Various		1,284,847	3,000,000	339,904	40,212	0	(47,968)	0	(47,968)	0	(7,756)	0	1,292,603	1,292,603	95,250	10/20/2014.
44106M AM 4	HOSPITALITY PROPERTIES TRUST	...	04/29/2010.	MORGAN STANLEY & CO. INCORPORATED		14,464,950	15,000,000	14,944,288	14,956,132	0	1,704	0	1,704	0	14,957,836	0	(492,886)	(492,886)	536,719	03/15/2017.
44701Q AP 7	HUNTSMAN INTERNATIONAL LLC	...	11/29/2010.	CALL TRANSACTION		893,867	860,000	902,650	847,100	38,383	(7,535)	0	30,848	0	877,948	0	15,919	15,919	70,059	11/15/2014.
B6235# AB 4	INTERBREW	F.	10/22/2010.	MATURED		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	308,700	10/22/2010.
C4862# AA 0	ISLAND TIMBERLANDS FINANCE CO	A.	05/26/2010.	SEA PORT GROUP SECURITIES, LLC		7,496,090	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	496,090	496,090	301,089	08/30/2015.
G5161* AH 0	JOHNSTON PRESS PLC	F.	09/30/2010.	SCHEDULED REDEMPTION		758,525	758,525	758,525	578,272	172,165	0	0	172,165	0	758,525	0	0	0	57,934	06/15/2016.
46625M TX 7	JPMCC_03-C1	...	03/16/2010.	CITIGROUP (Salomon/Smith Barney)		5,253,906	5,000,000	5,095,703	5,032,370	0	(2,271)	0	(2,271)	0	5,030,100	0	223,807	223,807	74,775	01/01/2037.
46625M UA 5	JPMCC_03-C1	...	09/07/2010.	MORGAN STANLEY & CO. INCORPORATED		6,905,938	7,000,000	7,034,755	7,012,703	0	(2,717)	0	(2,717)	0	7,009,985	0	(104,048)	(104,048)	281,666	01/01/2037.
46625M UD 9	JPMCC_03-C1 IS	...	03/01/2010.	SCHEDULED REDEMPTION		0	5,004,555	5,004,555	112,430	0	(112,430)	0	(112,430)	0	0	0	0	0	143,108	01/01/2037.
46625M N9 6	JPMCC_03-CB7	...	01/29/2010.	ICP SECURITIES LLC		3,039,141	3,000,000	3,014,871	3,002,043	0	(214)	0	(214)	0	3,001,829	0	37,312	37,312	22,987	01/01/2038.
46625M VR 7	JPMCC_03-ML1A	...	03/16/2010.	JEFFERIES & CO. INC		5,237,500	5,000,000	5,024,720	5,008,519	0	(523)	0	(523)	0	5,007,996	0	229,504	229,504	71,505	03/01/2039.
46625M VZ 9	JPMCC_03-ML1A IS	...	04/01/2010.	SCHEDULED REDEMPTION		0	1,980,363	1,980,363	43,495	0	(43,495)	0	(43,495)	0	0	0	0	0	60,502	03/01/2039.
46625M YS 2	JPMCC_03-PM1A	...	10/01/2010.	SCHEDULED REDEMPTION		749,878	749,878	753,616	749,963	0	(85)	0	(85)	0	749,878	0	0	0	17,060	08/01/2040.
46625M 2L 2	JPMCC_04-CB8	...	10/21/2010.	Various		2,298,141	2,240,278	2,085,996	2,137,467	0	22,430	0	22,430	0	2,159,897	0	138,244	138,244	82,773	01/01/2039.
46625Y CU 5	JPMCC_04-LN2	...	05/01/2010.	Various		3,372,423	3,294,500	3,294,467	3,294,488	0	(47,328)	0	(47,328)	0	3,294,492	0	77,931	77,931	61,538	07/01/2041.
46625Y TY 9	JPMCC_05-LDP4	...	03/16/2010.	Various		1,430,580	1,422,427	1,429,499	1,423,092	0	(255)	0	(255)	0	1,422,836	0	7,744	7,744	20,309	10/01/2042.
46625Y UC 5	JPMCC_05-LDP4	...	09/15/2010.	GOLDMAN SACHS & CO		4,033,906	4,000,000	4,019,908	4,012,500	0	(1,412)	0	(1,412)	0	4,011,088	0	22,818	22,818	160,523	10/01/2042.
46630E AJ 9	JPMCC_06-CB17	...	10/06/2010.	Various		390,561	700,000	347,982	702,590	0	939	355,481	(354,542)	0	348,047	0	42,513	42,513	33,520	12/01/2043.
49228R AE 3	KERN RIVER FUNDING CORPORATION	...	12/13/2010.	Various		7,210,583	6,695,000	6,695,000	6,695,000	0	0	0	0	0	6,695,000	0	515,583	515,583	329,315	04/30/2018.
500769 CR 3	KFW	F.	04/29/2010.	UBS SECURITIES LLC		2,608,400	2,500,000	2,480,325	2,483,289	0	581	0	581	0	2,483,870	0	124,530	124,530	69,575	03/15/2018.
780641 AG 1	KONINKLIJKE KPN NV	F.	10/01/2010.	MATURED		600,000	600,000	599,945	610,577	0	(10,577)	0	(10,577)	0	600,000	0	0	0	48,000	10/01/2010.
502413 AX 5	L-3 COMMUNICATIONS CORP	...	05/14/2010.	EXCHANGE		1,694,204	1,700,000	1,693,914	1,694,030	0	174	0	174	0	1,694,204	0	0	0	54,513	10/15/2019.
51804X AH 1	LASL_05-MF1	...	12/30/2010.	Various		0	2,342,000	335,130	0	0	11,211	11,211	0	0	0	0	0	0	0	05/01/2042.
51804X AU 2	LASL_06-MF2	...	12/01/2010.	Various		0	1,517,813	1,544,763	17,328	0	(6,831)	10,497	(17,328)	0	0	0	0	0	7,111	01/01/2043.
51804X AV 0	LASL_06-MF2	...	11/29/2010.	Various		0	2,685,786	2,741,393	0	0	12,692	0	12,692	0	12,692	0	(12,692)	(12,692)	0	01/01/2043.
51804X AW 8	LASL_06-MF2	...	04/30/2010.	DIRECT WITH ISSUER		0	806,000	162,177	86	0	0	0	0	0	86	0	(86)	(86)	0	01/01/2043.
51804X AX 6	LASL_06-MF2	...	04/30/2010.	DIRECT WITH ISSUER		0	1,074,786	159,866	0	0	0	0	0	0	0	0	0	0	0	01/01/2043.
51804X AY 4	LASL_06-MF2	...	04/30/2010.	DIRECT WITH ISSUER		0	1,208,786	83,123	0	2,363	0	0	2,363	0	2,363	0	(2,363)	(2,363)	0	01/01/2043.
51804X AZ 1	LASL_06-MF2	...	04/30/2010.	DIRECT WITH ISSUER		0	671,567	63,910	0	492	0	0	492	0	492	0	(492)	(492)	0	01/01/2043.
51804X BA 5	LASL_06-MF2	...	04/30/2010.	DIRECT WITH ISSUER		0	402,353	35,646	0	308	0	0	308	0	308	0	(308)	(308)	0	01/01/2043.
51804X BH 0	LASL_06-MF2	...	09/30/2010.	Various		0	1,746,000	1,774,853	0	0	7,436	7,436	0	0	0	0	0	0	0	01/01/2043.
51805A AD 9	LASL_07-MF5	...	12/01/2010.	Various		0	114,883	112,270	875	0	533	1,408	(875)	0	0	0	0	0	0	04/01/2044.
51805A AE 7	LASL_07-MF5	...	12/30/2010.	Various		0	4,273,152	4,019,631	0	0	5,088	5,088	0	0	0	0	0	0	1,152	04/01/2044.
51805A AF 4	LASL_07-MF5	...	08/30/2010.	Various		0	1,526,000	466,908	0	0	0	0	0	0	0	0	0	0	0	04/01/2044.

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	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	Maturity Date
51805A AG 2	LASL_07-MF5	...	09/30/2010.	Various		0	2,441,000	498,145	0	0	0	0	0	0	0	0	0	0	0	04/01/2044.
52520V AB 9	LBSBC_06-2A	...	06/01/2010.	SCHEDULED REDEMPTION		897,118	897,118	897,076	897,082	0	36	0	36	0	897,118	0	0	0	15,739	09/01/2036.
52520V AC 7	LBSBC_06-2A	...	12/01/2010.	Various		1,615,633	1,870,783	1,870,057	1,870,458	0	55	0	55	0	1,870,513	0	(254,879)	(254,879)	52,884	09/01/2036.
52108H JT 2	LBUBS_02-C2	...	03/16/2010.	BARCLAYS CAPITAL INC		5,317,188	5,000,000	5,364,258	5,059,074	0	250	0	250	0	5,059,323	0	257,864	257,864	76,141	06/11/2031.
52108H MX 9	LBUBS_02-C7	...	03/16/2010.	Various		3,123,910	3,018,924	3,093,925	3,037,550	0	(2,653)	0	(2,653)	0	3,034,897	0	89,013	89,013	37,589	12/11/2026.
52108H 3D 4	LBUBS_05-C2	...	12/11/2010.	SCHEDULED REDEMPTION		3,009,599	3,009,599	3,024,567	3,010,281	0	(682)	0	(682)	0	3,009,599	0	0	0	99,767	04/11/2030.
50179M AG 6	LBUBS_06-C6	...	09/29/2010.	Various		7,050,536	7,100,000	7,135,183	7,125,885	0	(2,600)	0	(2,600)	0	7,123,285	0	(72,749)	(72,749)	304,334	09/11/2039.
52109P AB 1	LBUBS_07-C6	...	01/15/2010.	Various		545,125	525,000	527,608	526,522	0	(30)	0	(30)	0	526,492	0	18,633	18,633	3,322	07/11/2040.
539830 AR 0	LOCKHEED MARTIN CORP	...	07/09/2010.	HSBC SECURITIES (USA) INC		905,888	800,000	833,424	832,493	0	(279)	0	(279)	0	832,213	0	73,675	73,675	42,777	09/01/2036.
50212Y AA 2	LPL HOLDINGS INC	...	06/22/2010.	Various		6,307,150	5,990,000	6,235,013	6,075,041	40,370	(20,714)	0	19,656	0	6,094,697	0	212,453	212,453	330,303	12/15/2015.
52524P AN 2	LXS_07-6	...	12/01/2010.	SCHEDULED REDEMPTION		2,333,914	2,333,914	981,146	962,629	0	1,371,285	0	1,371,285	0	2,333,914	0	0	0	97,100	05/01/2037.
554694 AA 7	MACKINAW POWER LLC	...	10/31/2010.	SCHEDULED REDEMPTION		463,500	463,500	463,500	463,500	0	0	0	0	0	463,500	0	0	0	29,182	10/31/2023.
582839 AA 4	MEAD JOHNSON NUTRITION CO	...	07/09/2010.	EXCHANGE		7,470,628	7,500,000	7,466,400	7,467,365	0	3,262	0	3,262	0	7,470,628	0	0	0	177,917	11/01/2014.
589331 AM 9	MERCK AND CO INC	...	04/27/2010.	Various		23,128,320	22,000,000	21,893,960	21,898,533	0	523	0	523	0	21,899,057	0	1,229,263	1,229,263	574,201	11/15/2036.
59022H LK 6	MLMT_05-CKI1	...	09/15/2010.	BANC OF AMERICA SECURITIES LLC		469,258	500,000	495,676	497,166	0	303	0	303	0	497,469	0	(28,211)	(28,211)	21,296	11/01/2037.
57117P AH 7	MLR_06-1A	...	12/15/2010.	SCHEDULED REDEMPTION		404,836	404,836	404,815	404,833	0	3	0	3	0	404,836	0	0	0	19,612	09/16/2013.
61746R DN 8	MSAC_03-NC8	...	12/27/2010.	SCHEDULED REDEMPTION		71,529	71,529	71,529	51,971	19,558	0	0	19,558	0	71,529	0	0	0	1,306	09/25/2033.
61744C AQ 9	MSAC_03-NC9	...	12/27/2010.	SCHEDULED REDEMPTION		421,037	421,037	418,917	421,037	0	0	0	0	0	421,037	0	0	0	3,657	09/25/2033.
62474L AA 8	MSC_05-RR6	...	12/01/2010.	SCHEDULED REDEMPTION		263,529	263,529	266,159	263,971	0	(442)	0	(442)	0	263,529	0	0	0	10,880	05/01/2043.
61754K AC 9	MSC_07-IQ14	...	02/10/2010.	NOMURA SECURITIES INTERNATIONAL INC		568,391	550,000	546,842	548,365	0	87	0	87	0	548,452	0	19,939	19,939	6,428	04/01/2049.
61746W WT 3	MSDWC_02-IQ3	...	12/01/2010.	SCHEDULED REDEMPTION		293,048	293,048	300,684	294,960	0	(1,911)	0	(1,911)	0	293,048	0	0	0	8,163	09/01/2037.
61746W D5 6	MSDWC_03-HQ2	...	08/30/2010.	JP MORGAN SECURITIES INC		5,157,813	5,000,000	5,026,105	5,009,932	0	(2,307)	0	(2,307)	0	5,007,626	0	150,187	150,187	189,700	03/01/2035.
61746W D6 4	MSDWC_03-HQ2	...	08/30/2010.	GOLDMAN SACHS & CO		5,008,203	5,000,000	5,027,345	5,010,164	0	(2,044)	0	(2,044)	0	5,008,120	0	83	83	193,840	03/01/2035.
662697 AB 7	NORTH_00-1A	...	07/30/2010.	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,225,000	173,698	0	4,826,302	0	4,826,302	0	5,000,000	0	0	0	50,773	04/28/2011.
66644P AA 5	NORTHGROUP PREFERRED CAPITAL CORP	...	11/08/2010.	Various		21,763,243	23,077,000	23,077,000	20,173,221	2,903,779	0	0	2,903,779	0	23,077,000	0	(1,313,758)	(1,313,758)	1,550,063	10/15/2049.
68209# AB 8	OMEGA LEASING (US) NO 2 LLC	F.	10/12/2010.	SCHEDULED REDEMPTION		73,585	73,585	73,585	0	0	0	0	0	0	73,585	0	0	0	648	07/12/2017.
69422P AD 1	PACIFIC ENERGY PARTNERS LP	...	09/15/2010.	CALL TRANSACTION		995,156	965,000	960,711	962,158	0	299	0	299	0	962,457	0	32,700	32,700	60,313	09/15/2015.
695114 BU 1	PACIFICORP	...	12/02/2010.	BANC OF AMERICA SECURITIES LLC		1,058,800	1,000,000	997,970	1,029,450	0	(14,327)	0	(14,327)	0	1,015,123	0	43,677	43,677	73,217	11/15/2011.
695114 CB 2	PACIFICORP	...	12/08/2010.	MORGAN STANLEY & CO. INCORPORATED		32,730,800	30,000,000	29,903,160	29,906,555	0	1,381	0	1,381	0	29,907,937	0	2,822,863	2,822,863	2,491,681	08/01/2036.
695156 AM 1	PACKAGING CORPORATION OF AMERICA	...	10/18/2010.	MORGAN STANLEY & CO. INCORPORATED		3,772,860	3,500,000	3,470,869	3,487,246	0	2,645	0	2,645	0	3,489,891	0	282,969	282,969	245,972	08/01/2013.
695257 AB 1	PACTIV CORP	...	09/14/2010.	RBS SECURITIES INC		510,000	500,000	514,835	512,622	0	(892)	0	(892)	0	511,729	0	(1,729)	(1,729)	37,511	01/15/2018.
71656L AB 7	PETROLEOS MEXICANOS	F.	10/01/2010.	EXCHANGE		5,361,399	5,395,000	5,354,591	5,356,445	0	4,954	0	4,954	0	5,361,399	0	0	0	272,504	03/15/2015.
74438W AB 2	PMCF_01-ROCK	...	12/01/2010.	SCHEDULED REDEMPTION		7,402,522	7,402,522	8,267,196	7,532,600	0	(130,079)	0	(130,079)	0	7,402,522	0	0	0	413,074	05/01/2034.
73316P EC 0	POPLR_05-3	...	08/31/2010.	Various		0	330,108	289,327	3,227	465,379	(2,902)	0	462,477	0	325	0	(325)	(325)	4,424	07/25/2035.
742718 DL 0	PROCTER & GAMBLE COMPANY	...	06/28/2010.	CALL TRANSACTION		27,299,274	25,000,000	24,994,500	24,995,522	0	502	0	502	0	24,996,024	0	2,303,250	2,303,250	1,095,694	01/15/2014.
74432Q BH 7	PRUDENTIAL FINANCIAL INC	...	07/08/2010.	JEFFERIES & CO. INC		3,610,460	3,500,000	3,499,405	3,499,461	0	102	0	102	0	3,499,563	0	110,897	110,897	105,024	09/17/2012.
69362B AR 3	PSEG POWER LLC	...	09/15/2010.	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2016.
759950 AT 5	RAMC_03-1	...	10/01/2010.	SCHEDULED REDEMPTION		43,429	43,429	43,429	21,168	22,261	0	0	22,261	0	43,429	0	0	0	1,551	06/01/2033.

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	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	Maturity Date
759950 BD 9	RAMC_03-3	...	12/27/2010.	SCHEDULED REDEMPTION		189,078	189,078	189,078	189,078	0	0	0	0	0	189,078	0	0	0	960	12/25/2033.
76112B H2 9	RAMP_05-EFC5	...	12/27/2010.	SCHEDULED REDEMPTION		651,185	651,185	651,185	651,185	0	0	0	0	0	651,185	0	0	0	1,967	10/25/2035.
75405U AA 4	RAS LAFFAN LIQUEFIED NATURAL GAS C	F.	05/12/2010.	DEUTSCHE BANK SECURITIES INC		7,052,500	7,000,000	6,922,165	6,932,107	0	1,084	0	1,084	0	6,933,191	0	119,309	119,309	257,683	09/30/2027.
75621L AH 7	RECKSON OPERATING PARTNERSHIP LP	...	04/30/2010.	Various		4,838,425	5,000,000	5,257,350	4,632,729	507,817	(6,887)	0	500,929	0	5,133,658	0	(295,233)	(295,233)	286,881	08/15/2014.
758202 AG 0	REED ELSEVIER CAPITAL INC	...	07/28/2010.	GOLDMAN SACHS & CO		6,383,845	5,000,000	4,980,600	4,981,830	0	743	0	743	0	4,982,573	0	1,401,272	1,401,272	432,927	01/15/2019.
86359A 2H 5	SAIL_03-BC10	...	12/27/2010.	SCHEDULED REDEMPTION		814,498	814,498	814,498	572,845	241,653	0	0	241,653	0	814,498	0	0	0	7,132	10/25/2033.
86359A 2J 1	SAIL_03-BC10	...	10/25/2010.	SCHEDULED REDEMPTION		267,872	267,872	57,895	59,659	0	208,213	0	208,213	0	267,872	0	0	0	4,351	10/25/2033.
86358E CM 6	SAIL_03-BC6	...	12/27/2010.	SCHEDULED REDEMPTION		267,674	267,674	267,674	152,022	115,652	0	0	115,652	0	267,674	0	0	0	4,671	07/25/2033.
79548C AJ 5	SBM7_00-C3	...	09/28/2010.	STORMHARBOUR SECURITIES LP		1,022,500	2,000,000	118,880	444,147	0	(70,857)	0	(70,857)	0	373,290	0	649,210	649,210	106,368	12/01/2033.
79548C BH 8	SBM7_01-C1	...	12/01/2010.	SCHEDULED REDEMPTION		2,345,936	2,345,936	2,561,377	2,372,327	0	(26,392)	0	(26,392)	0	2,345,936	0	0	0	127,494	12/01/2035.
80909@ AA 0	SCITOR CORPORATION	...	03/03/2010.	HIMCO OPERATIONAL TRANSACTION		944,402	944,402	925,514	924,611	0	(662)	0	(662)	0	923,949	0	20,453	20,453	122,834	09/26/2017.
81675* AB 0	SEMINOLE ELECTRIC COOPERATIVE	...	12/28/2010.	SCHEDULED REDEMPTION		289,256	289,256	289,256	289,256	0	0	0	0	0	289,256	0	0	0	16,112	12/28/2024.
81721M AB 5	SENIOR HOUSING PROPERTIES TRUST	...	05/17/2010.	CALL TRANSACTION		1,315,043	1,298,000	1,379,125	1,275,285	39,703	(4,826)	0	34,877	0	1,310,162	0	4,881	4,881	60,195	04/15/2015.
822582 AD 4	SHELL INTERNATIONAL FINANCE BV	F.	12/14/2010.	Various		7,908,953	7,000,000	7,338,660	7,334,915	0	(3,541)	0	(3,541)	0	7,331,373	0	577,579	577,579	374,621	12/15/2038.
823777 AE 7	SHERIDAN ACQUISITION CORP	...	05/20/2010.	GLEACHER & COMPANY SECURITIES, INC.		468,893	475,000	492,813	443,531	31,469	0	0	31,469	0	475,000	0	(6,108)	(6,108)	35,922	08/15/2011.
79014Y AB 9	SJRVR_07-1A	...	09/13/2010.	SCHEDULED REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/11/2021.
84860R AA 1	SPMF_06-1A	...	12/01/2010.	SCHEDULED REDEMPTION		267,338	267,338	267,253	267,270	0	68	0	68	0	267,338	0	0	0	9,591	03/01/2024.
858051 AA 3	STDMA_08-1A	...	10/15/2010.	SCHEDULED REDEMPTION		102,273	102,273	102,273	102,273	0	0	0	0	0	102,273	0	0	0	2,057	05/15/2015.
863667 AA 9	STRYKER CORPORATION	...	02/12/2010.	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/15/2015.
86787G AG 7	SUNTRUST BANKS INC	...	08/23/2010.	TENDER TRANSACTION		2,649,145	2,542,000	2,538,926	2,490,770	0	5,067	0	5,067	0	2,495,837	0	153,308	153,308	200,536	09/01/2015.
88031V AA 7	TENASKA GATEWAY PARTNERS LTD	...	12/30/2010.	SCHEDULED REDEMPTION		225,269	225,269	225,269	225,269	0	0	0	0	0	225,269	0	0	0	11,077	12/30/2023.
831758 A* 8	THE SMITH & WOLLENSKY RESTAURANT G	...	06/02/2010.	HIMCO OPERATIONAL TRANSACTION		2,114,641	6,829,714	3,329,089	3,756,773	1,703	(479,823)	0	(478,120)	0	3,278,653	0	(1,164,012)	(1,164,012)	0	08/28/2013.
60935B DZ 9	TMSHE_98-B	...	10/01/2010.	SCHEDULED REDEMPTION		136,437	136,437	146,414	136,437	0	0	0	0	0	136,437	0	0	0	5,805	08/01/2039.
89407# AD 0	TRANSWESTERN PIPELINE COMPANY LLC	...	06/24/2010.	STONECASTLE SECURITIES, LLC.		11,615,560	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	615,560	615,560	403,138	05/24/2022.
90388@ AE 1	ULTRA RESOURCES INC	...	12/08/2010.	STONECASTLE SECURITIES, LLC.		10,877,854	10,375,000	10,375,000	10,375,000	0	0	0	0	0	10,375,000	0	502,854	502,854	441,249	01/27/2017.
90466G AC 6	UNICREDITO LUXEMBOURG FINANCE SA	F.	12/09/2010.	BANC OF AMERICA SECURITIES LLC		24,530,145	25,152,000	25,128,679	25,132,484	0	1,907	0	1,907	0	25,134,391	0	(604,245)	(604,245)	1,689,403	10/31/2017.
31953* AB 8	UNION PACIFIC RAILROAD CO	...	07/02/2010.	SCHEDULED REDEMPTION		490,320	490,320	490,320	490,320	0	0	0	0	0	490,320	0	0	0	25,644	12/28/2021.
31953* AC 6	UNION PACIFIC RAILROAD CO	...	07/02/2010.	SCHEDULED REDEMPTION		294,144	294,144	294,144	294,144	0	0	0	0	0	294,144	0	0	0	15,384	12/28/2021.
90783S AA 0	UNION PACIFIC RAILROAD COMPANY 200	...	07/02/2010.	SCHEDULED REDEMPTION		246,746	246,746	246,746	246,746	0	0	0	0	0	246,746	0	0	0	11,592	01/02/2024.
908068 AG 4	UNION PLANTERS CORPORATION	...	12/08/2010.	MORGAN KEEGAN & COMPANY, INC.		6,508,125	6,500,000	7,682,090	6,713,525	0	(173,196)	0	(173,196)	0	6,540,329	0	(32,204)	(32,204)	646,479	03/01/2011.
90361# AA 8	UTC CTL PASS THROUGH TRUST CERTIFI	...	12/02/2010.	SCHEDULED REDEMPTION		108,052	108,052	108,052	0	0	0	0	0	0	108,052	0	0	0	577	04/02/2019.
92977U AQ 2	WALOT_06-2A	...	05/13/2010.	JP MORGAN SECURITIES INC		5,115,625	5,000,000	4,999,124	4,178,285	821,503	(134)	0	821,370	0	4,999,654	0	115,971	115,971	144,917	05/20/2014.
929766 EC 3	WBCMT_03-C4	...	06/18/2010.	ROBERT W. BAIRD & CO. INCORPORATED		3,004,453	3,000,000	3,014,808	3,005,737	0	(976)	0	(976)	0	3,004,760	0	(307)	(307)	83,897	04/01/2035.

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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	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.	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	Maturity Date
929766 ED 1	WBCMT_03-C4		07/30/2010.	MORGAN STANLEY & CO. INCORPORATED		2,302,782	2,294,000	2,305,467	2,298,337	0	(749)	0	(749)	0	2,297,588	0	5,193	5,193	78,042	04/01/2035.
929766 LW 1	WBCMT_03-C8		03/16/2010.	Various		2,896,635	2,896,635	2,911,014	2,896,635	0	0	0	0	0	2,896,635	0	0	0	32,655	11/01/2035.
929766 LZ 4	WBCMT_03-C8		07/30/2010.	GOLDMAN SACHS & CO		3,788,373	3,817,000	3,821,095	3,818,193	0	(173)	0	(173)	0	3,818,020	0	(29,647)	(29,647)	129,597	11/01/2035.
929766 TP 8	WBCMT_04-C14		12/01/2010.	SCHEDULED REDEMPTION		338,561	338,561	340,251	338,561	0	0	0	0	0	338,561	0	0	0	8,587	08/01/2041.
92976B BN 1	WBCMT_05-C22		03/31/2010.	WELLS FARGO ADVISORS, LLC		27,031,875	26,000,000	25,910,625	26,925,124	0	(38,279)	0	(38,279)	0	26,886,845	0	145,030	145,030	593,745	12/01/2044.
959802 AB 5	WESTERN UNION CO		11/03/2010.	WELLS FARGO ADVISORS, LLC		11,681,219	10,000,000	9,993,700	9,994,919	0	529	0	529	0	9,995,449	0	1,685,770	1,685,770	647,325	10/01/2016.
9497EV AL 9	WFHET_07-1		04/30/2010.	DIRECT WITH ISSUER		0	3,399,000	42,915	0	0	0	0	0	0	0	0	0	0	0	03/25/2037.
BHM02Q NB 9	WIDEOPENWEST FINANCE LLC		04/09/2010.	HIMCO OPERATIONAL TRANSACTION		102,684	102,684	99,189	82,540	15,198	43	0	15,241	0	100,214	0	2,470	2,470	2,598	06/29/2015.
96950F AA 2	WILLIAMS PARTNERS LP		07/09/2010.	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2015.
933633 AA 7	WMCMS_06-SL1 IS		06/22/2010.	MORGAN STANLEY & CO. INCORPORATED		968,055	1,437,546	1,437,546	1,309,843	0	(102,215)	0	(102,215)	0	1,207,628	0	(239,574)	(239,574)	193,683	11/01/2043.
92931B AC 0	WPS RESOURCES CORP		12/07/2010.	Various		2,826,331	2,910,000	2,909,360	2,909,363	0	1	0	1	0	2,909,365	0	(83,033)	(83,033)	174,821	12/01/2066.
98385X AF 3	XTO ENERGY INC		12/17/2010.	HIMCO OPERATIONAL TRANSACTION		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/31/2015.
98956P AA 0	ZIMMER HOLDINGS INC		04/29/2010.	BANC OF AMERICA SECURITIES LLC		2,098,467	2,100,000	2,098,438	2,098,467	0	42	0	42	0	2,098,504	0	(37)	(37)	45,050	11/30/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous					830,434,434	903,053,889	830,722,712	789,871,941	10,394,106	6,066,633	3,610,354	12,850,385	0	810,239,245	0	20,195,190	20,195,190	33,864,300	XXX
Bonds - Hybrid Securities																				
002927 AA 9	ABBEY NATIONAL CAPITAL TRUST I		03/17/2010.	GOLDMAN SACHS & CO		10,446,955	10,000,000	12,306,100	12,056,771	0	(9,143)	0	(9,143)	0	12,047,628	0	(3,377,429)	(3,377,429)	179,897	12/29/2049.
025816 AU 3	AMERICAN EXPRESS CO		11/04/2010.	BARCLAYS CAPITAL INC		24,187,438	24,175,000	24,736,461	24,597,740	0	(44,193)	0	(44,193)	0	24,553,547	0	(366,109)	(366,109)	1,746,747	09/01/2066.
17305H AA 6	CITIGROUP CAPITAL III		09/10/2010.	BANC OF AMERICA SECURITIES LLC		4,095,000	4,000,000	5,103,880	3,397,972	1,640,139	(11,834)	0	1,628,306	0	5,026,278	0	(931,278)	(931,278)	240,611	12/01/2036.
20036C AA 7	COMERICA CAPITAL TRUST II		10/01/2010.	CALL TRANSACTION		22,653,000	22,653,000	22,653,000	22,653,000	0	0	0	0	0	22,653,000	0	(103,509)	(103,509)	1,659,317	02/20/2082.
Q1297@ AJ 9	CPT MANAGER LIMITED - HYBRID	F.	09/02/2010.	Various		98,069	2,451,724	140,865	127,086	58,058	(85,238)	148,023	(175,202)	0	70,022	0	28,047	28,047	118,138	01/15/2016.
225313 AA 3	CREDIT AGRICOLE SA/LONDON	F.	11/03/2010.	Various		10,207,493	10,774,000	10,774,000	8,726,940	2,047,060	0	0	2,047,060	0	10,774,000	0	(566,508)	(566,508)	661,761	12/01/2049.
225448 AA 7	CREDIT SUISSE GUERNSEY BRANCH	F.	11/10/2010.	Various		3,284,390	3,382,000	3,382,000	3,382,000	0	0	0	0	0	3,382,000	0	(97,610)	(97,610)	197,303	05/15/2049.
126650 BK 5	CVS ECAPS		05/13/2010.	Various		943,110	998,000	949,068	950,185	0	238	0	238	0	950,423	0	(7,313)	(7,313)	29,067	06/01/2037.
302570 AX 4	FPL GROUP CAPITAL INC		12/16/2010.	BARCLAYS CAPITAL INC		5,460,000	5,460,000	5,451,264	5,451,296	0	13	0	13	0	5,451,309	0	8,691	8,691	365,780	06/15/2067.
48123C AA 2	JPMORGAN CHASE CAPITAL XX		10/20/2010.	CREDIT SUISSE SECURITIES (USA) LLC		12,138,500	12,500,000	11,703,000	11,725,253	0	8,349	0	8,349	0	11,733,601	0	404,899	404,899	877,882	09/29/2036.
58551T AA 5	MELLON CAPITAL IV		11/04/2010.	Various		16,316,769	17,707,000	17,001,925	17,707,000	0	305	705,075	(704,770)	0	17,002,230	0	(685,461)	(685,461)	833,097	06/20/2049.
59156R AP 3	METLIFE INC		10/19/2010.	CITIGROUP (Salomon/Smith Barney)		1,425,000	1,500,000	1,357,635	1,357,978	0	159	0	159	0	1,358,137	0	66,863	66,863	81,867	12/15/2066.
85748B AB 9	STATE STREET CAPITAL TRUST III		04/09/2010.	BARCLAYS CAPITAL INC		10,561,031	10,241,000	10,241,000	10,241,000	0	0	0	0	0	10,241,000	0	320,031	320,031	490,501	03/15/2042.
86800X AA 6	SUNTRUST PREFERRED CAPITAL I		10/28/2010.	BARCLAYS CAPITAL INC		3,783,750	5,045,000	4,943,696	3,228,800	0	530	0	530	0	4,945,505	0	(1,161,755)	(1,161,755)	259,625	10/17/2049.
870191 AD 5	SWEDBANK	F.	09/09/2010.	MORGAN STANLEY & CO. INCORPORATED		8,877,750	8,900,000	10,062,785	9,340,988	0	(108,719)	0	(108,719)	0	9,232,269	0	(354,519)	(354,519)	673,063	09/11/2049.
89417E AA 7	TRAVELERS CO INC		11/09/2010.	Various		20,667,000	20,000,000	20,002,800	20,002,181	0	(191)	0	(191)	0	20,001,990	0	665,010	665,010	1,338,063	03/15/2067.
90264A AA 7	UBS PFD FUNDING TR V		12/01/2010.	MORGAN STANLEY & CO. INCORPORATED		3,956,330	4,150,000	4,120,900	4,269,760	0	(14,880)	0	(14,880)	0	4,254,879	0	(298,549)	(298,549)	273,478	12/31/2049.
90262P AA 6	UBS PREFERRED FUNDING TRUST I		04/07/2010.	MORGAN STANLEY & CO. INCORPORATED		3,436,810	750,000	765,953	755,295	0	(1,826)	0	(1,826)	0	753,469	0	(11,813)	(11,813)	33,275	10/29/2049.

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	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	Maturity Date
91731K AA 8	USB CAPITAL IX		06/10/2010.	HIMCO OPERATIONAL TRANSACTION		19,510,312	19,500,000	19,601,375	19,520,683	5,523,400	(12,124)	0	5,511,276	0	19,508,559	0	1,753	1,753	787,808	04/15/2042.
94986E AA 8	WELLS FARGO CAPITAL XIII		04/06/2010.	Various		9,826,683	9,506,000	9,461,000	9,461,235	(4,902,208)	43	0	(4,902,165)	0	9,461,279	0	365,404	365,404	388,346	12/31/2049.
96122B AA 4	WESTPAC CAPITAL TRST III		09/03/2010.	MORGAN STANLEY & CO. INCORPORATED		35,654,714	38,000,000	38,181,655	37,986,292	1,714,176	34	0	1,714,210	0	37,986,326	0	1,324,409	1,324,409	1,676,257	12/29/2049.
96122C AA 2	WESTPAC CAPITAL TRUST IV		12/20/2010.	CREDIT SUISSE SECURITIES (USA) LLC		7,824,325	5,184,000	5,022,467	5,026,306	(6,681,903)	1,105	0	(6,680,798)	0	5,027,411	0	(31,331)	(31,331)	334,912	12/31/2049.
4899999.	Total - Bonds - Hybrid Securities					235,354,428	236,876,724	237,962,830	231,965,761	(601,277)	(277,372)	853,098	(1,731,747)	0	236,414,862	0	(4,808,077)	(4,808,077)	13,246,793	XXX
8399997.	Total - Bonds - Part 4					2,460,118,405	2,541,535,624	2,459,206,686	1,879,291,365	12,208,668	4,409,707	4,463,452	12,154,923	0	2,436,068,932	0	20,301,830	20,301,830	80,626,294	XXX
8399998.	Total - Bonds - Summary Item from Part 5					253,719,544	251,362,296	252,254,097	0	0	(150,143)	0	(150,143)	0	252,407,533	0	1,312,010	1,312,010	1,631,469	XXX
8399999.	Total - Bonds					2,713,837,949	2,792,897,920	2,711,460,783	1,879,291,365	12,208,668	4,259,564	4,463,452	12,004,780	0	2,688,476,465	0	21,613,841	21,613,841	82,257,763	XXX
Preferred Stocks - Industrial and Miscellaneous																				
96122B AA 4	WESTPAC CAPITAL TRST ii		09/30/2010.	MORGAN STANLEY		0	0.00	0	0	6,681,903	0	0	6,681,903	0	0	0	(1,880,265)	(1,880,265)	0	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					0	XXX	0	0	6,681,903	0	0	6,681,903	0	0	0	(1,880,265)	(1,880,265)	0	XXX
8999997.	Total - Preferred Stocks - Part 4					0	XXX	0	0	6,681,903	0	0	6,681,903	0	0	0	(1,880,265)	(1,880,265)	0	XXX
8999999.	Total - Preferred Stocks					0	XXX	0	0	6,681,903	0	0	6,681,903	0	0	0	(1,880,265)	(1,880,265)	0	XXX
Common Stocks - Industrial and Miscellaneous																				
00374N 12 3	ABOVENET INC		08/26/2010.	ITG INC	167.000	12,587	XXX	0	17,715	(16,716)	0	0	(16,716)	0	0	0	12,587	12,587	0	XXX
204166 10 2	COMMVAULT SYSTEMS INC		11/30/2010.	CREDIT SUISSE SECURITIES (US		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
64110L 10 6	NETFLIX INC		10/26/2010.	JEFFERIES & CO. INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
67072V 10 3	NXSTAGE MEDICAL INC		11/23/2010.	ITG INC		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					12,587	XXX	0	17,715	(16,716)	0	0	(16,716)	0	0	0	12,587	12,587	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
71534@ 10 4	HARTFORD RE COMPANY		02/01/2010.	Dissolution	1,000.000	0	XXX	1,000	0	1,000	0	0	1,000	0	0	0	(1,000)	(1,000)	0	XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	1,000	0	1,000	0	0	1,000	0	0	0	(1,000)	(1,000)	0	XXX
9799997.	Total - Common Stocks - Part 4					12,587	XXX	1,000	17,715	(15,716)	0	0	(15,716)	0	0	0	11,587	11,587	0	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					2,815,659	XXX	2,956,567	0	0	0	0	0	0	2,956,567	0	(140,908)	(140,908)	0	XXX
9799999.	Total - Common Stocks					2,828,245	XXX	2,957,567	17,715	(15,716)	0	0	(15,716)	0	2,956,567	0	(129,322)	(129,322)	0	XXX
9899999.	Total - Preferred and Common Stocks					2,828,245	XXX	2,957,567	17,715	6,666,187	0	0	6,666,187	0	2,956,567	0	(2,009,587)	(2,009,587)	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,716,666,194	XXX	2,714,418,350	1,879,309,081	18,874,855	4,259,564	4,463,452	18,670,967	0	2,691,433,032	0	19,604,254	19,604,254	82,257,763	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912810 QD 3	TREASURY BOND 11/15/2039		01/14/2010	DEUTSCHE BANK SECURITIES INC	05/19/2010	Various	13,000,000	12,049,520	12,894,754	12,354,475	0	1,376	0	1,376	0	0	540,279	540,279	173,367	79,839
912810 QE 1	TREASURY BOND 02/15/2040		04/29/2010	BARCLAYS CAPITAL INC.	05/19/2010	CITIGROUP (Salomon/Smith Barney)	4,853,000	4,849,038	5,155,535	4,849,042	0	3	0	3	0	0	306,493	306,493	60,763	48,362
912810 QH 4	TREASURY BOND 05/15/2040		06/15/2010	Various	06/16/2010	Various	2,130,000	2,181,037	2,185,796	2,181,033	0	(4)	0	(4)	0	0	4,763	4,763	8,106	7,728
912828 MU 1	TREASURY NOTE 03/31/2012		04/27/2010	BARCLAYS CAPITAL INC.	06/30/2010	Various	12,459,000	12,468,289	12,526,171	12,467,818	0	(471)	0	(471)	0	0	58,353	58,353	22,415	10,212
912828 MX 5	TREASURY NOTE 04/15/2013		04/29/2010	CITIGROUP (Salomon/Smith Barney)	05/11/2010	BARCLAYS CAPITAL INC.	2,892,000	2,906,131	2,925,768	2,905,952	0	(179)	0	(179)	0	0	19,816	19,816	4,010	2,074
912828 MZ 0	TREASURY NOTE 04/30/2015		05/26/2010	Various	06/16/2010	Various	23,817,000	24,212,654	24,282,765	24,209,134	0	(3,520)	0	(3,520)	0	0	73,631	73,631	60,132	33,882
912828 NF 3	TREASURY NOTE 05/31/2015		06/17/2010	Various	06/30/2010	Various	14,350,000	14,363,049	14,408,876	14,363,022	0	(28)	0	(28)	0	0	45,854	45,854	15,064	4,480
912828 NL 0	TREASURY NOTE 06/30/2015		06/30/2010	Various	08/18/2010	Various	2,158,000	2,164,568	2,179,841	2,164,498	0	(69)	0	(69)	0	0	15,342	15,342	2,335	110
912828 PC 8	TREASURY NOTE 11/15/2020		11/17/2010	Various	11/30/2010	Various	26,523,000	25,964,084	26,108,869	25,965,021	0	937	0	937	0	0	143,849	143,849	18,780	5,126
912828 PU 8	TREASURY NOTE 11/15/2013		11/23/2010	CITIGROUP (Salomon/Smith Barney)	11/23/2010	JP MORGAN SECURITIES INC.	806,000	801,689	801,841	801,689	0	0	0	0	0	0	152	152	100	100
912828 NS 5	TREASURY NOTES 06/30/2012		06/30/2010	CITIGROUP (Salomon/Smith Barney)	08/18/2010	Various	7,686,000	7,686,000	7,692,927	7,686,000	0	0	0	0	0	0	6,927	6,927	2,854	131
912828 NT 3	TREASURY NOTES 08/15/2020		11/03/2010	Various	12/01/2010	Various	61,830,000	62,140,035	62,188,434	62,139,152	0	(884)	0	(884)	0	0	49,282	49,282	244,900	189,201
912828 PF 1	TREASURY NOTES 10/31/2017		11/17/2010	Various	12/01/2010	Various	22,258,000	22,095,488	21,871,174	22,096,356	0	868	0	868	0	0	(225,181)	(225,181)	28,200	17,085
0399999.	Total - Bonds - U.S. Government						194,762,000	193,881,582	195,222,751	194,183,191	0	(1,969)	0	(1,969)	0	0	1,039,560	1,039,560	641,026	398,331
Bonds - U.S. States, Territories and Possessions																				
13063B KC 5	CALIFORNIA ST 11/01/2040		12/14/2010	JP MORGAN SECURITIES INC.	12/17/2010	UBS SECURITIES LLC	2,000,000	1,818,300	1,844,580	1,818,338	0	38	0	38	0	0	26,242	26,242	5,833	4,083
1799999.	Total - Bonds - U.S. States, Territories & Possessions						2,000,000	1,818,300	1,844,580	1,818,338	0	38	0	38	0	0	26,242	26,242	5,833	4,083
Bonds - U.S. Special Revenue and Special Assessment																				
3128M7 2X 3	FGOLD 30YR GIANT 02/01/2038		06/10/2010	BANC OF AMERICA SECURITIES LLC	07/16/2010	Various	4,480,023	4,861,525	4,870,668	4,848,336	0	(13,188)	0	(13,188)	0	0	22,332	22,332	36,265	9,707
31419A BJ 5	FNMA 15YR 05/15/2025		07/23/2010	WELLS FARGO ADVISORS, LLC	09/13/2010	Various	14,543,274	15,556,758	15,404,401	15,498,570	0	(58,188)	0	(58,188)	0	0	(94,170)	(94,170)	97,580	32,318
01757L CS 3	ALLEN CNTY OHIO - CATHOLIC HE 06/01/2038		04/16/2010	JP MORGAN SECURITIES INC.	10/22/2010	MESIROW FINANCIAL INC.	590,000	579,492	598,502	579,575	0	82	0	82	0	0	18,927	18,927	14,176	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						19,613,296	20,997,775	20,873,570	20,926,481	0	(71,294)	0	(71,294)	0	0	(52,911)	(52,911)	148,022	42,025
Bonds - Industrial and Miscellaneous																				
46489N AD 4	ARCELORMITTAL USA PARTNERSHIP 04/01/2014	A.	02/02/2010	GLEACHER & COMPANY SECURITIES, INC.	04/01/2010	CALL TRANSACTION	1,500,000	1,564,200	1,548,750	1,548,750	0	(15,450)	0	(15,450)	0	0	0	0	73,125	50,375
G1846@ AF 4	CAPITA HOLDINGS LTD 06/30/2017		06/17/2010	BANC OF AMERICA SECURITIES LLC	11/16/2010	KNIGHT LIBERTAS LLC	9,000,000	9,000,000	9,129,240	9,000,000	0	0	0	0	0	0	129,240	129,240	157,700	0
278642 AC 7	EBAY INC. 10/15/2020		10/21/2010	JP MORGAN SECURITIES INC.	10/25/2010	Various	2,565,000	2,550,123	2,559,177	2,550,123	0	0	0	0	0	0	9,054	9,054	0	0
69362B AR 3	PSEG POWER LLC 09/15/2016		01/14/2010	JP MORGAN SECURITIES INC.	09/15/2010	EXCHANGE	7,500,000	7,811,625	7,785,083	7,785,083	0	(26,542)	0	(26,542)	0	0	0	0	400,108	139,650
863667 AA 9	STRYKER CORPORATION 01/15/2015		01/12/2010	BANC OF AMERICA SECURITIES LLC	02/12/2010	BARCLAYS CAPITAL INC.	7,122,000	7,114,451	7,162,382	7,114,580	0	129	0	129	0	0	47,802	47,802	19,586	0
96950F AA 2	WILLIAMS PARTNERS LP 02/15/2015		02/02/2010	CITIGROUP (Salomon/Smith Barney)	07/09/2010	EXCHANGE	4,800,000	4,797,792	4,797,960	4,797,960	0	168	0	168	0	0	0	0	76,000	0
98385X AF 3	XTO ENERGY INC 01/31/2015		02/04/2010	DEUTSCHE BANK SECURITIES INC	12/17/2010	HIMCO OPERATIONAL TRANSACTION	2,500,000	2,718,250	2,796,050	2,683,027	0	(35,223)	0	(35,223)	0	0	113,023	113,023	110,069	3,125
3899999.	Total - Bonds - Industrial and Miscellaneous						34,987,000	35,556,441	35,778,642	35,479,523	0	(76,918)	0	(76,918)	0	0	299,119	299,119	836,588	193,150

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998. Total - Bonds							251,362,296	252,254,097	253,719,544	252,407,533	0	(150,143)	0	(150,143)	0	0	1,312,010	1,312,010	1,631,469	637,589
Common Stocks - Industrial and Miscellaneous																				
204166 10 2	COMMVAULT SYSTEMS INC		11/11/2010	DIRECT WITH ISSUER	11/30/2010	CREDIT SUISSE SECURITIES (USA) LLC	15,182.000	463,355	443,471	463,355	0	0	0	0	0	0	(19,883)	(19,883)	0	0
64110L 10 6	NETFLIX INC		10/22/2010	DIRECT WITH ISSUER	10/26/2010	JEFFERIES & CO. INC	16,266.000	2,291,267	2,170,333	2,291,267	0	0	0	0	0	0	(120,934)	(120,934)	0	0
67072V 10 3	NXSTAGE MEDICAL INC		11/08/2010	DIRECT WITH ISSUER	11/23/2010	ITG INC	9,481.000	201,945	201,854	201,945	0	0	0	0	0	0	(91)	(91)	0	0
9099999. Total - Common Stocks - Industrial and Miscellaneous								2,956,567	2,815,659	2,956,567	0	0	0	0	0	0	(140,908)	(140,908)	0	0
9799998. Total - Common Stocks								2,956,567	2,815,659	2,956,567	0	0	0	0	0	0	(140,908)	(140,908)	0	0
9899999. Total - Preferred and Common Stocks								2,956,567	2,815,659	2,956,567	0	0	0	0	0	0	(140,908)	(140,908)	0	0
9999999. Total - Bonds, Preferred and Common Stocks								255,210,664	256,535,202	255,364,100	0	(150,143)	0	(150,143)	0	0	1,171,102	1,171,102	1,631,469	637,589

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - Parent									
416515 10 4	THE HARTFORD FINANCIAL SERVICES GROUP, INC.		None	2ciA1	NO	0	63,422,505	2,816,340.000	0.6
1099999.	Total - Common Stocks - Parent					0	63,422,505	XXX	XXX
Common Stocks - U.S. Property and Casualty Insurer									
41631@ 10 9	HARTFORD CASUALTY INSURANCE COMPANY		29424	2ciB1	NO	0	971,646,107	800.000	100.0
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer					0	971,646,107	XXX	XXX
Common Stocks - Other Affiliates									
35103@ 10 0	FOUR THIRTY SEVEN LAND COMPANY, INC.		None	2ciB3	NO	0	0	625.000	62.5
1799999.	Total - Common Stocks - Other Affiliates					0	0	XXX	XXX
1899999.	Total - Common Stocks					0	1,035,068,612	XXX	XXX
1999999.	Total - Preferred and Common Stock					0	1,035,068,612	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: $.....2,868,771,560.

2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	TREASURY BILL		..	06/02/2010.	BARCLAYS CAPITAL INC	05/05/2011.	900,022	0	1,671	0	0	901,000	898,351	0	0	0.000	0.317	MAT	0	0
0199999. U.S. Government Bonds - Issuer Obligations							900,022	0	1,671	0	0	901,000	898,351	0	0	XXX	XXX	XXX	0	0
0399999. Total - U.S. Government Bonds							900,022	0	1,671	0	0	901,000	898,351	0	0	XXX	XXX	XXX	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	HARTFORD STIP INV (LIQ)		..	12/31/2010.	Various	12/31/2011.	245,051,107	0	0	0	0	245,051,107	245,051,107	0	0	0.000	0.000		449,836	0
	HARTFORD STIP OPER (LIQ)		..	12/31/2010.	Various	12/31/2011.	100,277,912	0	0	0	0	100,277,912	100,277,912	0	0	0.000	0.000		0	0
	WM WRIGLEY JR CO		..	06/21/2010.	JP MORGAN SECURITIES INC	06/28/2011.	10,000,000	0	0	0	0	10,000,000	10,000,000	1,864	0	1.678	0.000	MJSD	90,939	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							355,329,019	0	0	0	0	355,329,019	355,329,019	1,864	0	XXX	XXX	XXX	540,775	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							355,329,019	0	0	0	0	355,329,019	355,329,019	1,864	0	XXX	XXX	XXX	540,775	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							356,229,041	0	1,671	0	0	356,230,019	356,227,370	1,864	0	XXX	XXX	XXX	540,775	0
8399999. Subtotals - Bonds							356,229,041	0	1,671	0	0	356,230,019	356,227,370	1,864	0	XXX	XXX	XXX	540,775	0
Exempt Money Market Mutual Funds																				
60934N 10 4	FEDERATED GOV OBLG MMF		..	10/29/2010.	XSWEEP	XXX	905	0	0	0	0	0	905	0	0	0.000	0.000		905	0
316175 10 8	FIDELITY INST MM GOVT PORT		..	12/03/2010.	XSWEEP	XXX	1,614	0	0	0	0	0	1,614	0	0	0.000	0.000	JD	1,614	0
8899999. Total - Exempt Money Market Mutual Funds							2,519	0	0	0	0	XXX	2,519	0	0	XXX	XXX	XXX	2,519	0
Other Short-Term Invested Assets																				
	GOLDMAN SACHS FIN SQ GOVT		..	11/30/2010.	XSWEEP	11/30/2011.	1,115	0	0	0	0	1,115	1,115	0	0	0.000	0.000		1,115	0
9099999. Total - Other Short-Term Invested Assets							1,115	0	0	0	0	XXX	1,115	0	0	XXX	XXX	XXX	1,115	0
9199999. Total - Short-Term Investments							356,232,675	0	1,671	0	0	XXX	356,231,004	1,864	0	XXX	XXX	XXX	544,409	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Swaps - Hedging Effective - Interest Rate																						
SWP: 1.03%(1ML) 10/08/14	Bond Portfolio..	D PART 1.	INTEREST.....	BARCLAYS BANK PLC.....	.10/06/2010	.10/08/2014	0	..50,000,000	1.03%(US1MLIB).....	0	0	88,283	0	.....	.....(985,450)	0	0	0	0	485,580	.....	100/100.....
SWP: 1.03%(1ML) 10/08/14	Bond Portfolio..	D PART 1.	INTEREST.....	DEUTSCHE BANK, AG.....	.10/06/2010	.10/08/2014	0	..65,000,000	1.03%(US1MLIB).....	0	0	114,767	0	.....	..(1,281,084)	0	0	0	0	631,254	.....	100/100.....
SWP: 1.10%(3ML) 10/08/14	Bond Portfolio..	D PART 1.	INTEREST.....	BARCLAYS BANK PLC.....	.10/06/2010	.10/08/2014	0	100,000,000	1.10%(US3MLIB).....	0	0	185,904	0	.....	..(1,953,089)	0	0	0	0	971,159	.....	100/100.....
SWP: 1.10%(3ML) 10/08/14	Bond Portfolio..	D PART 1.	INTEREST.....	DEUTSCHE BANK, AG.....	.10/06/2010	.10/08/2014	0	100,000,000	1.10%(US3MLIB).....	0	0	185,904	0	.....	..(1,953,089)	0	0	0	0	971,159	.....	100/100.....
SWP: 1.11%(3ML) 10/08/14	Bond Portfolio..	D PART 1.	INTEREST.....	CITIBANK, N.A.....	.10/06/2010	.10/08/2014	0	100,000,000	1.11%(US3MLIB).....	0	0	187,518	0	.....	..(1,927,330)	0	0	0	0	971,159	.....	100/100.....
SWP: 1.11%(3ML) 10/08/14	Bond Portfolio..	D PART 1.	INTEREST.....	CREDIT SUISSE FB INT.....	.10/06/2010	.10/08/2014	0	100,000,000	1.11%(US3MLIB).....	0	0	186,941	0	.....	..(1,936,530)	0	0	0	0	971,159	.....	100/100.....
SWP: 1.11%(3ML) 10/08/14	Bond Portfolio..	D PART 1.	INTEREST.....	MORGAN STANLEY CAP.....	.10/06/2010	.10/08/2014	0	..50,000,000	1.11%(US3MLIB).....	0	0	93,874	0	.....	.....(961,825)	0	0	0	0	485,580	.....	100/100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	1,043,191	0	XXX	(10,998,397)	0	0	0	0	5,487,051	.....XXX.....	.....XXX.....
Swaps - Hedging Effective - Foreign Exchange																						
CSWP:USD 5.13%(GBP 6.13%) 07/05/12.....	N45786FR1.....	D PART 1.	CURRENCY..	DEUTSCHE BANK, AG.....	.04/30/2003	.07/05/2012	0	8,245,680	USD 5.13%(GBP 6.13%)	0	0	.....(36,060)	417,432	.....	387,997	0	246,000	0	0	50,701	.....	100/100.....
CSWP:USD 5.47%(EUR 5.00%) 07/22/13.....	N7397QBJ1.....	D PART 1.	CURRENCY..	HSBC BANK USA.....	.10/27/2003	.07/22/2013	0	..17,369,437	USD 5.47%(EUR 5.00%)	0	0	13,696	....(2,753,816)	.....	..(2,772,135)	0	..1,398,000	0	0	138,926	.....	100/100.....
CSWP:USD 5.47%(EUR 5.50%) 11/26/12.....	L08938AG4.....	D PART 1.	CURRENCY..	DEUTSCHE BANK, AG.....	.10/17/2003	.11/26/2012	0	..16,687,909	USD 5.47%(EUR 5.50%)	0	0	.....(98,521)	....(2,093,796)	.....	..(2,240,759)	0	..1,304,800	0	0	115,221	.....	100/100.....
CSWP:USD 6.99%(GBP 5.88%) 05/19/23.....	T9277NAP0.....	D PART 1.	CURRENCY..	ROYAL BANK OF SCOTLA..	.07/18/2007	.05/19/2023	0	..37,216,303	USD 6.99%(GBP 5.88%)	0	0	949,250	8,954,468	.....	..11,173,747	0	940,468	0	0	654,971	.....	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	828,364	4,524,288	XXX	6,548,850	0	..3,889,268	0	0	959,819	.....XXX.....	.....XXX.....
0909999. Total-Swaps-Hedging Effective.....										0	0	1,871,555	4,524,288	XXX	..(4,449,546)	0	..3,889,268	0	0	6,446,870	.....XXX.....	.....XXX.....
Swaps - Hedging Other - Interest Rate																						
SWP: 1.31%(1ML) 11/10/15.....	OFFSET.....	OFFSET...	INTEREST.....	BANK OF AMERICA, NA.....	.11/03/2010	.11/10/2015	0	..20,000,000	1.31%(US1MLIB).....	0	0	32,548	.....(695,225)	.....	.....(695,225)	.....(695,225)	0	0	0	220,522	.....	1.....
SWP: 1.36%(1ML) 11/15/15.....	OFFSET.....	OFFSET...	INTEREST.....	GOLDMAN SACHS BANK U.	.11/03/2010	.11/15/2015	0	..55,000,000	1.36%(US1MLIB).....	0	0	93,746	....(1,809,227)	.....	..(1,809,227)	....(1,809,227)	0	0	0	607,290	.....	1.....
SWP: 1.40%(1ML) 04/01/16.....	OFFSET.....	OFFSET...	INTEREST.....	BANK OF AMERICA, NA.....	.11/05/2010	.04/01/2016	0	..12,800,000	1.40%(US1MLIB).....	0	0	21,031	.....(517,635)	.....	.....(517,635)	.....(517,635)	0	0	0	146,709	.....	1.....
SWP: 1.65%(3ML) 10/02/16.....	OFFSET.....	OFFSET...	INTEREST.....	ROYAL BANK OF SCOTLA..	.11/05/2010	.10/02/2016	0	..13,000,000	1.65%(US3MLIB).....	0	0	30,983	.....(569,126)	.....	.....(569,126)	.....(569,126)	0	0	0	155,985	.....	1.....
SWP: 1.77%(1ML) 02/11/17.....	OFFSET.....	OFFSET...	INTEREST.....	GOLDMAN SACHS BANK U.	.11/03/2010	.02/11/2017	0	..50,000,000	1.77%(US1MLIB).....	0	0	117,227	....(2,137,312)	.....	..(2,137,312)	....(2,137,312)	0	0	0	618,494	.....	1.....
SWP: 1ML(3.92%) 11/15/15.....	OFFSET.....	OFFSET...	INTEREST.....	HSBC BANK USA.....	.09/17/2008	.11/15/2015	0	..55,000,000	US1MLIB(3.92%).....	0	..(2,001,395)	....(4,791,284)	.....	..(4,791,284)	....(2,594,106)	0	0	0	607,290	.....	1.....
SWP: 1ML(4.04%) 02/11/17.....	OFFSET.....	OFFSET...	INTEREST.....	HSBC BANK USA.....	.09/17/2008	.02/11/2017	0	..50,000,000	US1MLIB(4.04%).....	0	..(1,878,722)	....(4,399,936)	.....	..(4,399,936)	....(2,615,899)	0	0	0	618,494	.....	1.....
SWP: 1ML(5.21%) 11/10/15.....	OFFSET.....	OFFSET...	INTEREST.....	DEUTSCHE BANK, AG.....	.03/02/2006	.11/10/2015	0	..20,000,000	US1MLIB(5.21%).....	0	0	.....(986,335)	....(2,949,504)	#...	..(2,949,504)	.....(748,177)	0	0	0	220,522	.....	1.....
SWP: 1ML(5.22%) 04/01/16.....	OFFSET.....	OFFSET...	INTEREST.....	DEUTSCHE BANK, AG.....	.03/02/2006	.04/01/2016	0	..12,800,000	US1MLIB(5.22%).....	0	0	.....(632,321)	....(1,934,960)	#...	..(1,934,960)	.....(514,207)	0	0	0	146,709	.....	1.....
SWP: 1ML(5.23%) 01/15/28.....	OFFSET.....	OFFSET...	INTEREST.....	DEUTSCHE BANK, AG.....	.03/02/2006	.01/15/2028	0	..13,000,000	US1MLIB(5.23%).....	0	0	.....(644,449)	....(2,246,424)	#...	..(2,246,424)	.....(860,916)	0	0	0	268,412	.....	1.....
SWP: 1ML(5.23%) 05/15/35.....	OFFSET.....	OFFSET...	INTEREST.....	DEUTSCHE BANK, AG.....	.03/02/2006	.05/15/2035	0	..12,500,000	US1MLIB(5.23%).....	0	0	.....(618,663)	....(2,361,238)	#...	..(2,361,238)	.....(902,996)	0	0	0	308,641	.....	1.....
SWP: 1ML(5.23%) 06/01/34.....	OFFSET.....	OFFSET...	INTEREST.....	DEUTSCHE BANK, AG.....	.03/02/2006	.06/01/2034	0	..15,000,000	US1MLIB(5.23%).....	0	0	.....(742,606)	....(2,805,170)	#...	..(2,805,170)	....(1,070,235)	0	0	0	363,056	.....	1.....
SWP: 1ML(5.23%) 06/15/35.....	OFFSET.....	OFFSET...	INTEREST.....	DEUTSCHE BANK, AG.....	.03/02/2006	.06/15/2035	0	..10,000,000	US1MLIB(5.23%).....	0	0	.....(494,930)	....(1,890,706)	#...	..(1,890,706)	.....(723,140)	0	0	0	247,342	.....	1.....
SWP: 1ML(5.23%) 08/01/18.....	OFFSET.....	OFFSET...	INTEREST.....	DEUTSCHE BANK, AG.....	.03/02/2006	.08/01/2018	0	..10,000,000	US1MLIB(5.23%).....	0	0	.....(495,301)	....(1,621,118)	#...	..(1,621,118)	.....(497,826)	0	0	0	137,741	.....	1.....
SWP: 1ML(5.25%) 11/15/22.....	OFFSET.....	OFFSET...	INTEREST.....	DEUTSCHE BANK, AG.....	.03/02/2006	.11/15/2022	0	..11,100,000	US1MLIB(5.25%).....	0	0	.....(552,325)	....(1,881,166)	#...	..(1,881,166)	.....(673,088)	0	0	0	191,312	.....	1.....
SWP: 2.11%(1ML) 08/01/18.....	OFFSET.....	OFFSET...	INTEREST.....	BANK OF AMERICA, NA.....	.11/05/2010	.08/01/2018	0	..10,000,000	2.11%(US1MLIB).....	0	0	26,686	.....(549,537)	.....	.....(549,537)	.....(549,537)	0	0	0	137,741	.....	1.....
SWP: 2.90%(1ML) 11/15/22.....	OFFSET.....	OFFSET...	INTEREST.....	ROYAL BANK OF SCOTLA..	.11/05/2010	.11/15/2022	0	..11,100,000	2.90%(US1MLIB).....	0	0	42,336	.....(725,727)	.....	.....(725,727)	.....(725,727)	0	0	0	191,312	.....	1.....
SWP: 3.37%(1ML) 01/15/28.....	OFFSET.....	OFFSET...	INTEREST.....	ROYAL BANK OF SCOTLA..	.11/05/2010	.01/15/2028	0	..13,000,000	3.37%(US1MLIB).....	0	0	58,314	.....(877,888)	.....	.....(877,888)	.....(877,888)	0	0	0	268,412	.....	1.....
SWP: 3.44%(1ML) 06/01/34.....	OFFSET.....	OFFSET...	INTEREST.....	GOLDMAN SACHS BANK U.	.11/03/2010	.06/01/2034	0	..15,000,000	3.44%(US1MLIB).....	0	0	74,145	....(1,373,362)	.....	..(1,373,362)	....(1,373,362)	0	0	0	363,056	.....	1.....
SWP: 3.60%(1ML) 05/15/35.....	OFFSET.....	OFFSET...	INTEREST.....	BANK OF AMERICA, NA.....	.11/03/2010	.05/15/2035	0	..12,500,000	3.60%(US1MLIB).....	0	0	65,032	.....(860,890)	.....	.....(860,890)	.....(860,890)	0	0	0	308,641	.....	1.....
SWP: 3.61%(1ML) 06/15/35.....	OFFSET.....	OFFSET...	INTEREST.....	BANK OF AMERICA, NA.....	.11/03/2010	.06/15/2035	0	..10,000,000	3.61%(US1MLIB).....	0	0	52,045	.....(689,702)	.....	.....(689,702)	.....(689,702)	0	0	0	247,342	.....	1.....
SWP: 3ML(4.04%) 10/02/16.....	OFFSET.....	OFFSET...	INTEREST.....	HSBC BANK USA.....	.09/16/2008	.10/02/2016	0	..13,000,000	US3MLIB(4.04%).....	0	0	.....(479,960)	....(1,126,029)	.....	..(1,126,029)	.....(666,228)	0	0	0	155,985	.....	1.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	..(8,912,913)	..(38,813,166)	XXX	(38,813,166)	..(22,672,448)	0	0	0	6,531,008	.....XXX.....	.....XXX.....
Swaps - Hedging Other - Credit Default																						
CDS: ALCOA INC PAY 2.05%.....	OFFSET.....	OFFSET...	CREDIT.....	GOLDMAN SACHS CAPITA.	.09/16/2008	.03/20/2017	0	..25,000,000	credit event(2.05%).....	0	0	.....(519,618)	156,971	.....	156,971	.....(90,689)	0	0	0	0	2.....	1.....
CDS: ALCOA INC REC 1.00%.....	OFFSET.....	OFFSET...	CREDIT.....	BARCLAYS BANK PLC.....	.10/23/2009	.03/20/2017	0	..10,000,000	1.00%(credit event).....	.....(589,100)	0	101,389	.....(639,117)	.....	.....(639,117)	68,138	0	0	0	10,000,000	2.....	1.....

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
CDS: ALCOA INC REC 1.00%	OFFSET	OFFSET	CREDIT	BARCLAYS BANK PLC	10/23/2009	03/20/2017	0	15,000,000	1.00%(credit event)	(883,650)	0	152,083	(958,676)		(958,676)	102,207	0	0	0	15,000,000	2	1
CDS: AMERICAN WATER CAP PAY 0.84%	03040WAB1	D PART 1	CREDIT	CITIBANK, N.A.	01/08/2008	12/20/2017	0	16,952,054	credit event(0.84%)	0	0	(144,375)	707,977		707,977	540,434	0	0	0	0	2	99/99
CDS: CARNIVAL CORP PAY 3.73%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS BANK U.	12/19/2008	12/20/2013	0	2,800,000	credit event(3.73%)	0	0	(105,749)	(265,668)		(265,668)	66,501	0	0	0	0	1	1
CDS: CARNIVAL CORP PAY 3.75%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS BANK U.	12/23/2008	12/20/2013	0	2,300,000	credit event(3.75%)	0	0	(87,448)	(219,920)		(219,920)	55,123	0	0	0	0	1	1
CDS: CARNIVAL CORP PAY 5.10%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS CAPITA	11/21/2008	12/20/2013	0	5,300,000	credit event(5.10%)	0	0	(274,054)	(717,440)		(717,440)	189,399	0	0	0	0	1	1
CDS: CARNIVAL CORP REC 1.00%	OFFSET	OFFSET	CREDIT	BANK OF AMERICA, NA	04/12/2010	12/20/2013	0	3,590,000	1.00%(credit event)	0	39,534	26,227	54,041		54,041	14,506	0	0	0	3,590,000	1	1
CDS: CARNIVAL CORP REC 1.00%	OFFSET	OFFSET	CREDIT	BANK OF AMERICA, NA	04/13/2010	12/20/2013	0	6,810,000	1.00%(credit event)	0	82,321	49,562	102,511		102,511	20,190	0	0	0	6,810,000	1	1
CDS: CDX.NA.IG.7 10-15% PAY 1.75%	OFFSET	OFFSET	CREDIT	CITIBANK, N.A.	05/15/2008	12/20/2016	0	25,000,000	credit event(1.75%)	0	0	(443,576)	473,885		473,885	(803,958)	0	0	0	0	3	1
CDS: CENTERPOINT ENERGY PAY 0.45%	15189WAB6	D PART 1	CREDIT	JP MORGAN CHASE BANK	11/14/2006	03/20/2014	0	11,000,000	credit event(0.45%)	0	0	(50,188)	44,673		44,673	(80,589)	0	0	0	0	2	99/99
CDS: CIGNA CORP PAY 1.00%	Bond Portfolio	D PART 1	CREDIT	CITIBANK, N.A.	09/21/2010	12/20/2015	0	220,000	credit event(1.00%)	0	(543)	(617)	(3,437)		(3,437)	(2,893)	0	0	0	0	2	100/100
CDS: CIGNA CORP PAY 1.00%	Bond Portfolio	D PART 1	CREDIT	BARCLAYS BANK PLC	09/23/2010	12/20/2015	0	220,000	credit event(1.00%)	0	(435)	(605)	(3,437)		(3,437)	(3,002)	0	0	0	0	2	100/100
CDS: CMBX.NA.AJ.2 PAY 1.09%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	05/14/2009	03/15/2049	0	20,000,000	credit event(1.09%)	11,850,000	0	(221,028)	2,148,000		2,148,000	(5,030,000)	0	0	0	0	2	1
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	CREDIT	BANK OF AMERICA, NA	12/01/2010	03/15/2049	0	20,000,000	1.09%(credit event)	0	(2,900,000)	18,772	(2,148,000)		(2,148,000)	752,000	0	0	0	20,000,000	2	1
CDS: CMBX.NA.AJ.4 PAY 0.96%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	05/14/2009	02/17/2051	0	20,000,000	credit event(0.96%)	13,049,999	0	(194,667)	5,384,000		5,384,000	(4,370,000)	0	0	0	0	3	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	CREDIT	BANK OF AMERICA, NA	12/07/2010	02/17/2051	0	20,000,000	0.96%(credit event)	0	(5,750,000)	13,333	(5,384,000)		(5,384,000)	366,000	0	0	0	20,000,000	3	1
CDS: DAIMLER CHRYSLER PAY 0.45%	233835AW7	D PART 1	CREDIT	JP MORGAN CHASE BANK	08/07/2007	12/20/2013	0	10,500,000	credit event(0.45%)	0	0	(47,906)	64,331		64,331	(46,312)	0	0	0	0	2	98/97
CDS: DAIMLERCHRYSLER NA PAY 0.50%	233835BA4	D PART 1	CREDIT	JP MORGAN CHASE BANK	11/20/2006	03/20/2011	0	20,000,000	credit event(0.50%)	0	0	(100,375)	(8,916)		(8,916)	30,859	0	0	0	0	2	99/100
CDS: DJ CDX.NA.IG.10 PAY 1.55%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS CAPITA	09/14/2008	06/20/2013	0	91,960,000	credit event(1.55%)	1,511,832	0	(1,445,177)	(1,700,450)		(1,700,450)	(376,468)	0	0	0	0	2	1
CDS: DJ CDX.NA.IG.10 REC 1.55%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	09/19/2008	06/20/2013	0	91,960,000	1.55%(credit event)	(153,215)	0	1,445,177	1,700,450		1,700,450	376,466	0	0	0	91,960,000	2	1
CDS: DJ CDX.NA.IG.15 REC 1.00%	Bond Portfolio	D PART 1	CREDIT	CITIBANK, N.A.	09/21/2010	12/20/2015	0	13,750,000	1.00%(credit event)	0	(54,041)	38,576	95,295		95,295	149,336	0	0	0	13,750,000	2	100/99
CDS: DJ CDX.NA.IG.15 REC 1.00%	Bond Portfolio	D PART 1	CREDIT	BANK OF AMERICA, NA	09/21/2010	12/20/2015	0	13,750,000	1.00%(credit event)	0	(52,358)	38,576	95,295		95,295	147,653	0	0	0	13,750,000	2	100/99
CDS: DJ CDX.NA.IG.15 REC 1.00%	Bond Portfolio	D PART 1	CREDIT	BANK OF AMERICA, NA	09/23/2010	12/20/2015	0	13,750,000	1.00%(credit event)	0	(92,763)	37,812	95,295		95,295	188,058	0	0	0	13,750,000	2	100/99
CDS: DJ CDX.NA.IG.15 REC 1.00%	Bond Portfolio	D PART 1	CREDIT	BARCLAYS BANK PLC	09/23/2010	12/20/2015	0	13,750,000	1.00%(credit event)	0	(92,763)	37,812	95,295		95,295	188,058	0	0	0	13,750,000	2	100/99
CDS: DJ CDX.NA.IG.7 10-15% REC .50%	OFFSET	OFFSET	CREDIT	CITIBANK, N.A.	03/01/2007	12/20/2016	0	25,000,000	0.51%(credit event)	0	0	129,905	(2,182,847)		(2,182,847)	968,549	0	0	0	25,000,000	3	1
CDS: DJ CDX.NA.IG.9.V1 PAY 0.80%	OFFSET	OFFSET	CREDIT	BARCLAYS BANK PLC	03/20/2008	12/20/2017	0	48,400,000	credit event(0.80%)	2,487,836	0	(392,578)	1,246,802		1,246,802	(254,828)	0	0	0	0	2	1
CDS: DJ CDX.NA.IG.9.V1 REC 0.80%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	04/01/2008	12/20/2017	0	48,400,000	0.80%(credit event)	(1,613,193)	0	392,578	(1,246,789)		(1,246,789)	254,838	0	0	0	48,400,000	2	1
CDS: EMBARQ CORP PAY 1.45%	29078EAB1	D PART 1	CREDIT	GOLDMAN SACHS CAPITA	02/04/2009	06/20/2016	0	15,376,320	credit event(1.45%)	0	0	(226,053)	(211,522)		(211,522)	410,864	0	0	0	0	2	94/98
CDS: EMBARQ CORP PAY 1.45%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS CAPITA	02/04/2009	06/20/2016	0	17,123,680	credit event(1.45%)	0	0	(251,742)	(235,560)		(235,560)	457,554	0	0	0	0	2	1
CDS: EMBARQ CORP PAY 3.38%	OFFSET	OFFSET	CREDIT	BARCLAYS BANK PLC	09/19/2008	06/20/2016	0	10,400,000	credit event(3.38%)	0	0	(356,402)	(1,167,960)		(1,167,960)	424,875	0	0	0	0	2	1
CDS: EMBARQ CORPORATION REC 1.00%	OFFSET	OFFSET	CREDIT	DEUTSCHE BANK, AG	09/10/2009	06/20/2016	0	13,761,840	1.00%(credit event)	318,796	0	139,530	(124,771)		(124,771)	(330,159)	0	0	0	13,761,840	2	1
CDS: EMBARQ CORPORATION REC 1.00%	OFFSET	OFFSET	CREDIT	DEUTSCHE BANK, AG	09/18/2009	06/20/2016	0	13,761,840	1.00%(credit event)	377,823	0	139,530	(124,771)		(124,771)	(330,159)	0	0	0	13,761,840	2	1
CDS: ENCANA CORP PAY 1.63%	OFFSET	OFFSET	CREDIT	CITIBANK, N.A.	09/17/2008	06/20/2014	0	12,000,000	credit event(1.63%)	0	0	(198,317)	(432,088)		(432,088)	191,215	0	0	0	0	2	1
CDS: ENCANA CORP REC 1.00%	OFFSET	OFFSET	CREDIT	BARCLAYS BANK PLC	08/25/2009	06/20/2014	0	12,000,000	1.00%(credit event)	145,640	0	121,667	176,334		176,334	(121,440)	0	0	0	12,000,000	2	1
CDS: FED REP OF GERMANY PAY 0.89%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS CAPITA	03/03/2009	03/20/2014	0	36,000,000	credit event(0.89%)	0	0	(324,850)	(561,147)		(561,147)	416,543	0	0	0	0	1	1
CDS: FED REP OF GERMANY REC 0.25%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	11/06/2009	03/20/2014	0	36,000,000	0.25%(credit event)	152,062	0	91,250	(171,714)		(171,714)	(210,724)	0	0	0	36,000,000	1	1
CDS: FRENCH REPUBLIC PAY 0.97%	OFFSET	OFFSET	CREDIT	BARCLAYS BANK PLC	03/05/2009	03/20/2014	0	15,000,000	credit event(0.97%)	0	0	(147,521)	(80,265)		(80,265)	343,990	0	0	0	0	1	1
CDS: FRENCH REPUBLIC REC 0.25%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS BANK U.	10/16/2009	03/20/2014	0	15,000,000	0.25%(credit event)	44,755	0	38,021	(260,385)		(260,385)	(245,440)	0	0	0	15,000,000	1	1
CDS: HCA INC PAY 2.50%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	01/05/2007	03/20/2011	0	2,500,000	credit event(2.50%)	0	0	(63,368)	(7,953)		(7,953)	28,412	0	0	0	0	5	1
CDS: HCA INC REC 1.00%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS BANK U.	03/31/2010	03/20/2011	0	2,500,000	1.00%(credit event)	(7,267)	0	19,097	(121)		(121)	7,146	0	0	0	2,500,000	5	1
CDS: HUMANA INC PAY 3.50%	444859AU6	D PART 1	CREDIT	DEUTSCHE BANK, AG	03/17/2009	09/20/2018	0	10,000,000	credit event(3.50%)	0	0	(354,861)	(1,417,200)		(1,417,200)	(381,695)	0	0	0	0	2	91/92
CDS: INTERNL PAPER CO PAY 2.35%	460146BZ5	D PART 1	CREDIT	GOLDMAN SACHS CAPITA	09/17/2008	03/20/2016	0	12,800,000	credit event(2.35%)	0	0	(304,329)	(686,909)		(686,909)	142,064	0	0	0	0	2	97/98
CDS: INTERNL PAPER CO PAY 2.38%	460146BU6	D PART 1	CREDIT	GOLDMAN SACHS CAPITA	09/17/2008	03/20/2015	0	16,500,000	credit event(2.38%)	0	0	(398,154)	(933,579)		(933,579)	124,776	0	0	0	0	2	100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
CDS: ITRX EUR SNR FIN PAY 1.65%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	09/17/2008	06/20/2013	0	70,967,500	credit event(1.65%)	(930,399)	0	(1,085,090)	(216,948)		(216,948)	2,157,019	(61,094)	0	0	0	1	1
CDS: ITRX EUR SNR FIN REC 1.65%	OFFSET	OFFSET	CREDIT	BANK OF AMERICA, NA	09/19/2008	06/20/2013	0	72,035,000	1.65%(credit event)	1,841,428	0	1,087,133	216,948		216,948	(2,215,049)	119,123	0	0	72,035,000	1	1
CDS: ITRX EUROPE PAY 1.00%	OFFSET	OFFSET	CREDIT	DEUTSCHE BANK, AG	05/05/2010	06/20/2015	0	14,646,802	credit event(1.00%)	0	32,951	(97,768)	(11,685)		(11,685)	(43,227)	(1,410)	0	0	0	1	1
CDS: ITRX EUROPE PAY 1.00%	OFFSET	OFFSET	CREDIT	DEUTSCHE BANK, AG	05/05/2010	06/20/2015	0	14,064,018	credit event(1.00%)	0	38,285	(93,607)	(11,220)		(11,220)	(47,867)	(1,638)	0	0	0	1	1
CDS: ITRX EUROPE PAY 1.00%	OFFSET	OFFSET	CREDIT	BANK OF AMERICA, NA	05/05/2010	06/20/2015	0	14,646,802	credit event(1.00%)	0	62,324	(97,768)	(11,685)		(11,685)	(71,342)	(2,667)	0	0	0	1	1
CDS: ITRX EUROPE PAY 1.00%	OFFSET	OFFSET	CREDIT	BANK OF AMERICA, NA	05/05/2010	06/20/2015	0	14,646,802	credit event(1.00%)	0	46,787	(97,486)	(11,685)		(11,685)	(56,470)	(2,002)	0	0	0	1	1
CDS: ITRX EUROPE PAY 1.00%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	05/07/2010	06/20/2015	0	19,519,721	credit event(1.00%)	0	391,704	(131,451)	(15,837)		(15,837)	(383,853)	(23,687)	0	0	0	1	1
CDS: ITRX EUROPE PAY 1.00%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	05/07/2010	06/20/2015	0	19,519,721	credit event(1.00%)	0	436,346	(131,451)	(15,837)		(15,837)	(425,797)	(26,387)	0	0	0	1	1
CDS: ITRX EUROPE PAY 1.00%	Bond Portfolio	D PART 1	CREDIT	CREDIT SUISSE FB INT	11/04/2010	12/20/2015	0	108,030,810	credit event(1.00%)	0	(154,052)	(147,422)	218,550		218,550	381,364	(8,762)	0	0	0	1	100/100
CDS: ITRX EUROPE PAY 1.85%	OFFSET	OFFSET	CREDIT	BARCLAYS BANK PLC	06/18/2009	06/20/2014	0	27,923,000	credit event(1.85%)	(745,420)	0	(487,563)	(881,116)		(881,116)	406,522	(49,761)	0	0	0	1	1
CDS: ITRX EUROPE REC 1.00%	OFFSET	OFFSET	CREDIT	CREDIT SUISSE FB INT	11/04/2010	06/20/2015	0	108,030,810	1.00%(credit event)	0	421,999	147,422	77,949		77,949	(368,050)	24,001	0	0	108,030,810	1	1
CDS: ITRX EUROPE REC 1.85%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS BANK U	07/21/2009	06/20/2014	0	28,453,000	1.85%(credit event)	1,097,637	0	487,563	881,115		881,115	(428,670)	71,908	0	0	28,453,000	1	1
CDS: JPMORGAN CHASE & CO PAY 1.35%	073902PR3	D PART 1	CREDIT	BANK OF AMERICA, NA	11/15/2007	12/20/2017	0	20,000,000	credit event(1.35%)	0	0	(273,750)	(574,282)		(574,282)	585,068	0	0	0	0	1	100/100
CDS: KEYSPAN CORPORATION PAY 0.34%	49337WAG5	D PART 1	CREDIT	CITIBANK, N.A.	07/27/2006	06/20/2013	0	8,500,000	credit event(0.34%)	0	0	(29,301)	(14,440)		(14,440)	8,987	0	0	0	0	1	98/98
CDS: KINGDOM OF SPAIN PAY 1.47%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS CAPITA	03/03/2009	03/20/2014	0	15,000,000	credit event(1.47%)	0	0	(223,563)	832,932		832,932	1,090,944	0	0	0	0	1	1
CDS: KINGDOM OF SPAIN PAY 1.51%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS BANK U	03/05/2009	03/20/2014	0	5,000,000	credit event(1.51%)	0	0	(76,549)	271,731		271,731	365,674	0	0	0	0	1	1
CDS: KINGDOM OF SPAIN REC 1.00%	OFFSET	OFFSET	CREDIT	BARCLAYS BANK PLC	10/08/2009	03/20/2014	0	20,000,000	1.00%(credit event)	351,561	0	202,778	(1,388,491)		(1,388,491)	(1,358,979)	0	0	0	20,000,000	1	1
CDS: MARRIOTT INTL INC PAY 6.70%	571900AZ2	D PART 1	CREDIT	GOLDMAN SACHS CAPITA	11/21/2008	12/20/2013	0	20,000,000	credit event(6.70%)	0	0	(1,358,611)	(3,664,241)		(3,664,241)	938,614	0	0	0	0	2	96/97
CDS: MDC HOLDINGS INC PAY 1.10%	552676AN8	D PART 1	CREDIT	GOLDMAN SACHS CAPITA	11/16/2006	06/20/2013	0	7,000,000	credit event(1.10%)	0	0	(78,069)	943		943	84,550	0	0	0	0	2	100/100
CDS: MOTOROLA INC PAY 0.86%	620076AZ2	D PART 1	CREDIT	MORGAN STANLEY CAP	11/16/2007	12/20/2017	0	10,000,000	credit event(0.86%)	0	0	(87,194)	488,319		488,319	(62,809)	0	0	0	0	2	100/100
CDS: NATIONAL GRID PLC PAY 0.30%	636274AC6	D PART 1	CREDIT	JP MORGAN CHASE BANK	06/12/2007	09/20/2016	0	17,800,000	credit event(0.30%)	0	0	(54,142)	529,805		529,805	2,005	0	0	0	0	2	99/99
CDS: NATIONAL GRID PLC PAY 0.55%	636274AC6	D PART 1	CREDIT	BANK OF AMERICA, NA	08/16/2006	09/20/2016	0	20,000,000	credit event(0.55%)	0	0	(111,528)	327,281		327,281	33,919	0	0	0	0	2	98/99
CDS: NEWS AMERICA INC PAY 0.35%	652478AZ1	D PART 1	CREDIT	BANK OF AMERICA, NA	09/11/2006	09/20/2011	0	20,000,000	credit event(0.35%)	0	0	(70,972)	(35,373)		(35,373)	(20,111)	0	0	0	0	2	86/87
CDS: OMNICOM GROUP INC PAY 0.36%	681919AS5	D PART 1	CREDIT	GOLDMAN SACHS CAPITA	12/12/2006	06/20/2016	0	5,200,000	credit event(0.36%)	0	0	(18,716)	87,466		87,466	(8,206)	0	0	0	0	2	99/98
CDS: SEALED AIR CORP PAY 0.68%	81211KAJ9	D PART 1	CREDIT	GOLDMAN SACHS CAPITA	10/05/2006	09/20/2013	0	5,000,000	credit event(0.68%)	0	0	(34,219)	25,151		25,151	(12,231)	0	0	0	0	3	100/100
CDS: SIMON PROPERTY GRP PAY 9.60%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS CAPITA	11/21/2008	12/20/2013	0	3,500,000	credit event(9.60%)	0	0	(340,667)	(927,285)		(927,285)	186,928	0	0	0	0	1	1
CDS: SIMON PROPERTY GRP PAY 9.60%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS CAPITA	11/21/2008	12/20/2013	0	2,400,000	credit event(9.60%)	0	0	(233,600)	(635,853)		(635,853)	128,179	0	0	0	0	1	1
CDS: SIMON PROPERTY GRP REC 1.00%	OFFSET	OFFSET	CREDIT	ROYAL BANK OF SCOTLA	09/09/2009	12/20/2013	0	3,500,000	1.00%(credit event)	(148,882)	0	35,486	42,421		42,421	62,495	0	0	0	3,500,000	1	1
CDS: SIMON PROPERTY GRP REC 1.00%	OFFSET	OFFSET	CREDIT	ROYAL BANK OF SCOTLA	09/09/2009	12/20/2013	0	2,400,000	1.00%(credit event)	(102,090)	0	24,333	29,088		29,088	42,854	0	0	0	2,400,000	1	1
CDS: TORCHMARK CORP PAY 0.77%	891027AN4	D PART 1	CREDIT	GOLDMAN SACHS CAPITA	01/16/2008	06/20/2016	0	16,350,000	credit event(0.77%)	0	0	(127,644)	1,438,803		1,438,803	(443,659)	0	0	0	0	2	97/95
CDS: UCGIM PAY 1.00%	90466GAC6	D PART 1	CREDIT	DEUTSCHE BANK, AG	05/13/2010	12/20/2017	0	6,782,000	credit event(1.00%)	0	548,985	(41,829)	1,292,824		1,292,824	743,839	0	0	0	0	1	100/85
CDS: UKIN PAY 1.59%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	03/05/2009	03/20/2014	0	10,000,000	credit event(1.59%)	0	0	(161,208)	(338,880)		(338,880)	6,062	0	0	0	0	1	1
CDS: UKIN PAY 1.61%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS BANK U	03/05/2009	03/20/2014	0	10,000,000	credit event(1.61%)	0	0	(163,236)	(345,224)		(345,224)	7,756	0	0	0	0	1	1
CDS: UKIN REC 0.80%	OFFSET	OFFSET	CREDIT	BANK OF AMERICA, NA	06/19/2009	03/20/2014	0	6,666,667	0.80%(credit event)	0	0	54,074	58,847		58,847	40,276	0	0	0	6,666,667	1	1
CDS: UKIN REC 0.86%	OFFSET	OFFSET	CREDIT	BANK OF AMERICA, NA	06/18/2009	03/20/2014	0	10,000,000	0.86%(credit event)	0	0	87,194	107,303		107,303	55,331	0	0	0	10,000,000	1	1
CDS: UKIN REC 1.00%	OFFSET	OFFSET	CREDIT	BANK OF AMERICA, NA	06/22/2009	03/20/2014	0	3,333,333	1.00%(credit event)	29,165	0	33,796	50,572		50,572	14,524	0	0	0	3,333,333	1	1
CDS: WEYERHAEUSER CO PAY 2.35%	OFFSET	OFFSET	CREDIT	BARCLAYS BANK PLC	03/17/2009	03/20/2014	0	4,575,000	credit event(2.35%)	0	0	(109,006)	(188,317)		(188,317)	(37,791)	0	0	0	0	3	1
CDS: WEYERHAEUSER CO REC 1.00%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	09/11/2009	03/20/2014	0	4,575,000	1.00%(credit event)	(146,599)	0	46,385	(393)		(393)	84,865	0	0	0	4,575,000	3	1
CDS: WHIRLPOOL CORP PAY 0.78%	963320AN6	D PART 1	CREDIT	JP MORGAN CHASE BANK	07/17/2006	06/20/2016	0	10,000,000	credit event(0.78%)	0	0	(79,083)	429,857		429,857	177,874	0	0	0	0	2	100/100
0929999. Total-Swaps-Hedging Other-Credit Default										27,945,985	(7,002,986)	(7,458,986)	(11,134,378)	XXX	(11,134,378)	(4,031,060)	37,625	0	0	647,777,490	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
CSWP:USD 5.43%(CAD 6.10%) 10/28/14	C7277*AB4	D PART 1	CURRENCY	DEUTSCHE BANK, AG	10/01/2004	10/28/2014	0	8,000,000	USD 5.43%(CAD 6.10%)	0	0	(178,378)	(2,449,699)		(2,449,699)	208,996	(531,828)	0	0	78,255		100/100
CSWP:USD 5.60%(EUR 4.72%) 03/28/17	N2962#AB9	D PART 1	CURRENCY	ROYAL BANK OF SCOTLA	02/20/2007	03/28/2017	0	26,270,000	USD 5.60%(EUR 4.72%)	0	0	218,646	205,026		205,026	449,543	1,864,000	0	0	328,213		100/100
0939999. Total-Swaps-Hedging Other-Foreign Exchange										0	0	40,268	(2,244,673)	XXX	(2,244,673)	658,539	1,332,172	0	0	406,468	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
0969999. Total-Swaps-Hedging Other										..27,945,985	..(7,002,986)	(16,331,631)	..(52,192,217)	XXX	(52,192,217)	..(26,044,969)	..1,369,797	0	0	..654,714,966	.....XXX.....	.....XXX.....
Swaps - Replications - Credit Default																						
CDS: (HIMCO.3 5.7-6.7%) REC 1.85%			CREDIT	CITIBANK, N.A.	.07/16/2007	.12/20/2014	0	..50,000,000	1.85%(credit event)	0	0	937,847	..(30,026,586)	.....	(30,026,586)	9,123,674	0	0	0	50,000,000	6.	
CDS: D.R. HORTON INC REC 1.88%			CREDIT	ROYAL BANK OF SCOTLA..	.07/10/2007	.09/20/2012	0	..15,000,000	1.88%(credit event)	0	0	285,917	0	.....	130,457	0	0	0	0	15,000,000	3.	
CDS: DISNEY REC 1.00%			CREDIT	DEUTSCHE BANK, AG	.06/30/2010	.09/20/2015	0	..10,000,000	1.00%(credit event)	0	233,262	51,111	233,262	.....	326,984	0	0	0	0	10,000,000	1.	
CDS: INTELSAT S.A. REC 3.82%			CREDIT	GOLDMAN SACHS CAPITA.	.11/15/2006	.12/20/2011	0	5,000,000	3.82%(credit event)	0	0	193,653	0	.....	148,614	0	0	0	0	5,000,000	5.	
0989999. Total-Swaps-Replications-Credit Default										0	233,262	1,468,528	..(29,793,323)	XXX	(29,420,531)	9,123,674	0	0	0	80,000,000	.....XXX.....	.....XXX.....
1029999. Total-Swaps-Replications										0	233,262	1,468,528	..(29,793,323)	XXX	(29,420,531)	9,123,674	0	0	0	80,000,000	.....XXX.....	.....XXX.....
1159999. Total-Swaps-Interest Rate										0	0	..(7,869,722)	..(38,813,166)	XXX	(49,811,563)	..(22,672,448)	0	0	0	12,018,059	.....XXX.....	.....XXX.....
1169999. Total-Swaps-Credit Default										..27,945,985	..(6,769,724)	..(5,990,458)	..(40,927,701)	XXX	(40,554,908)	5,092,614	37,625	0	0	..727,777,490	.....XXX.....	.....XXX.....
1179999. Total-Swaps-Foreign Exchange										0	0	868,632	2,279,614	XXX	4,304,177	658,539	..5,221,439	0	0	1,366,287	.....XXX.....	.....XXX.....
1209999. Total-Swaps										..27,945,985	..(6,769,724)	(12,991,548)	..(77,461,253)	XXX	(86,062,294)	..(16,921,295)	..5,259,065	0	0	..741,161,836	.....XXX.....	.....XXX.....
1399999. Total-Hedging Effective										0	0	1,871,555	4,524,288	XXX	..(4,449,546)	0	..3,889,268	0	0	6,446,870	.....XXX.....	.....XXX.....
1409999. Total-Hedging Other										..27,945,985	..(7,002,986)	(16,331,631)	..(52,192,217)	XXX	(52,192,217)	..(26,044,969)	..1,369,797	0	0	..654,714,966	.....XXX.....	.....XXX.....
1419999. Total-Replication										0	233,262	1,468,528	..(29,793,323)	XXX	(29,420,531)	9,123,674	0	0	0	80,000,000	.....XXX.....	.....XXX.....
1449999. TOTAL										..27,945,985	..(6,769,724)	(12,991,548)	..(77,461,253)	XXX	(86,062,294)	..(16,921,295)	..5,259,065	0	0	..741,161,836	.....XXX.....	.....XXX.....

E18.3

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate of Indexed Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's Amortization Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Swaps - Hedging Effective - Interest Rate																								
SWP: 1.10%(1ML) 04/19/12	Bond Portfolio	D PART 1	INTEREST	BARCLAYS BANK PLC	04/15/2010	04/19/2012	10/06/2010	SALE	0	50,000,000	1.10%(US1MLIB)	0	0	509,535	186,226	0	*	0	0	0	0	509,535	0	100/100
SWP: 1.10%(1ML) 04/19/12	Bond Portfolio	D PART 1	INTEREST	DEUTSCHE BANK, AG	04/15/2010	04/19/2012	10/06/2010	SALE	0	65,000,000	1.10%(US1MLIB)	0	0	691,796	242,094	0	*	0	0	0	0	691,796	0	100/100
SWP: 1.14%(3ML) 04/19/12	Bond Portfolio	D PART 1	INTEREST	CITIBANK, N.A.	04/16/2010	04/19/2012	10/06/2010	SALE	0	100,000,000	1.14%(US3MLIB)	0	0	1,029,572	341,345	0	*	0	0	0	0	1,029,572	0	100/100
SWP: 1.16%(3ML) 04/19/12	Bond Portfolio	D PART 1	INTEREST	GOLDMAN SACHS BANK U	04/15/2010	04/19/2012	10/06/2010	SALE	0	100,000,000	1.16%(US3MLIB)	0	0	1,053,173	348,386	0	*	0	0	0	0	1,053,173	0	100/100
SWP: 1.17%(3ML) 04/19/12	Bond Portfolio	D PART 1	INTEREST	BARCLAYS BANK PLC	04/15/2010	04/19/2012	10/06/2010	SALE	0	100,000,000	1.17%(US3MLIB)	0	0	1,071,152	351,907	0	*	0	0	0	0	1,071,152	0	100/100
SWP: 1.17%(3ML) 04/19/12	Bond Portfolio	D PART 1	INTEREST	DEUTSCHE BANK, AG	04/15/2010	04/19/2012	10/06/2010	SALE	0	100,000,000	1.17%(US3MLIB)	0	0	1,055,683	352,376	0	*	0	0	0	0	1,055,683	0	100/100
SWP: 1.17%(3ML) 04/19/12	Bond Portfolio	D PART 1	INTEREST	MORGAN STANLEY CAP	04/15/2010	04/19/2012	04/20/2010	SALE	0	50,000,000	1.17%(US3MLIB)	0	0	520,990	89,770	0	*	0	0	0	414	520,576	0	100/99
SWP: 2.13%(1ML) 11/24/11	Bond Portfolio	D PART 1	INTEREST	GOLDMAN SACHS CAPITA	11/20/2008	11/24/2011	04/06/2010	SALE	0	227,000,000	2.13%(US1MLIB)	0	0	4,296,536	1,161,834	0	*	0	0	0	0	4,296,536	0	98/100
SWP: 2.22%(3ML) 08/15/12	Bond Portfolio	D PART 1	INTEREST	BARCLAYS BANK PLC	08/12/2009	08/15/2012	04/06/2010	SALE	0	350,000,000	2.22%(US3MLIB)	0	0	5,701,625	1,847,757	0	*	0	0	0	0	5,701,625	0	96/100
SWP: 2.25%(3ML) 11/24/11	Bond Portfolio	D PART 1	INTEREST	DEUTSCHE BANK, AG	11/20/2008	11/24/2011	04/06/2010	SALE	0	50,000,000	2.25%(US3MLIB)	0	0	1,001,311	268,399	0	*	0	0	0	0	1,001,311	0	94/99
0859999. Total-Swaps-Hedging Effective-Interest Rate									0			0	0	16,931,374	5,190,095	0	XXX	0	0	0	414	16,930,960	0	XXX
0909999. Total-Swaps-Hedging Effective									0			0	0	16,931,374	5,190,095	0	XXX	0	0	0	414	16,930,960	0	XXX
Swaps - Hedging Other - Interest Rate																								
GNMA 30YR TBA(REG C)	Bond Purchase	N/A	INTEREST	JP MORGAN SECURITIES INC	06/15/2010	07/21/2010	07/21/2010	MATURITY	0	5,000,000	0	0	0	47,266	0	0		0	0	0	47,266	0	0	99/99
GNMA 30YR TBA(REG C)	Bond Purchase	N/A	INTEREST	JP MORGAN SECURITIES INC	06/01/2010	06/15/2010	06/15/2010	MATURITY	0	5,000,000	0	0	0	0	0	0		0	0	0	0	0	0	99/99
SWP: 2.70%(1ML) 11/15/15	OFFSET	OFFSET	INTEREST	DEUTSCHE BANK, AG	04/30/2010	11/15/2015	11/03/2010	SALE	0	55,000,000	2.70%(US1MLIB)	0	0	3,617,579	657,960	0		0	0	0	0	3,617,579	0	1
SWP: 2.75%(1ML) 11/10/15	OFFSET	OFFSET	INTEREST	HSBC BANK USA	05/03/2010	11/10/2015	11/03/2010	SALE	0	20,000,000	2.75%(US1MLIB)	0	0	1,405,813	244,612	0		0	0	0	0	1,405,813	0	1
SWP: 3.06%(1ML) 02/11/17	OFFSET	OFFSET	INTEREST	DEUTSCHE BANK, AG	04/30/2010	02/11/2017	11/03/2010	SALE	0	50,000,000	3.06%(US1MLIB)	0	0	3,855,125	687,552	0		0	0	0	0	3,855,125	0	1
SWP: 3.59%(3ML) 08/12/35	Bond Portfolio	D PART 1	INTEREST	BARCLAYS BANK PLC	08/10/2010	08/12/2035	08/31/2010	SALE	0	135,000,000	3.59%(US3MLIB)	0	0	11,220,750	269,250	0		0	0	0	0	11,220,750	0	2
SWP: 3.65%(3ML) 08/12/40	Bond Portfolio	D PART 1	INTEREST	BARCLAYS BANK PLC	08/10/2010	08/12/2040	08/31/2010	SALE	0	180,000,000	3.65%(US3MLIB)	0	0	16,911,770	323,230	0		0	0	0	0	16,911,770	0	2
SWP: 4.25%(1ML) 06/01/34	OFFSET	OFFSET	INTEREST	DEUTSCHE BANK, AG	05/03/2010	06/01/2034	11/03/2010	SALE	0	15,000,000	4.25%(US1MLIB)	0	0	1,977,876	295,544	0		0	0	0	0	1,977,876	0	1
SWP: 4.44%(1ML) 11/15/15	OFFSET	OFFSET	INTEREST	GOLDMAN SACHS CAPITA	05/28/2008	11/15/2015	04/30/2010	SALE	0	55,000,000	4.44%(US1MLIB)	0	0	4,976,615	797,087	0		(3,775,356)	0	0	0	4,976,615	0	1
SWP: 4.45%(1ML) 05/15/35	OFFSET	OFFSET	INTEREST	HSBC BANK USA	09/17/2008	05/15/2035	11/03/2010	SALE	0	12,500,000	4.45%(US1MLIB)	0	0	1,759,577	439,748	0		43,302	0	0	0	1,759,577	0	1
SWP: 4.45%(1ML) 06/15/35	OFFSET	OFFSET	INTEREST	HSBC BANK USA	09/17/2008	06/15/2035	11/03/2010	SALE	0	10,000,000	4.45%(US1MLIB)	0	0	1,405,634	351,799	0		35,631	0	0	0	1,405,634	0	1
SWP: 4.55%(1ML) 02/11/17	OFFSET	OFFSET	INTEREST	JP MORGAN CHASE BANK	05/28/2008	02/11/2017	04/30/2010	SALE	0	50,000,000	4.55%(US1MLIB)	0	0	4,627,594	742,662	0		(3,419,664)	0	0	0	4,627,594	0	1
SWP: 4.56%(3ML) 10/02/16	OFFSET	OFFSET	INTEREST	JP MORGAN CHASE BANK	08/11/2008	10/02/2016	11/05/2010	SALE	0	13,000,000	4.56%(US3MLIB)	0	0	2,137,187	467,039	0		(871,748)	0	0	0	2,137,187	0	1
SWP: 4.77%(1ML) 11/10/15	OFFSET	OFFSET	INTEREST	MORGAN STANLEY CAP	06/12/2008	11/10/2015	05/03/2010	SALE	0	20,000,000	4.77%(US1MLIB)	0	0	2,064,689	312,303	0		(1,726,050)	0	0	0	2,064,689	0	1
SWP: 4.79%(1ML) 04/01/16	OFFSET	OFFSET	INTEREST	MORGAN STANLEY CAP	06/12/2008	04/01/2016	11/05/2010	SALE	0	12,800,000	4.79%(US1MLIB)	0	0	2,283,005	494,185	0		(1,108,766)	0	0	0	2,283,005	0	1
SWP: 4.90%(1ML) 08/01/18	OFFSET	OFFSET	INTEREST	MORGAN STANLEY CAP	06/12/2008	08/01/2018	11/05/2010	SALE	0	10,000,000	4.90%(US1MLIB)	0	0	2,034,672	395,065	0		(873,902)	0	0	0	2,034,672	0	1
SWP: 5.03%(1ML) 11/15/22	OFFSET	OFFSET	INTEREST	JP MORGAN CHASE BANK	06/12/2008	11/15/2022	11/05/2010	SALE	0	11,100,000	5.03%(US1MLIB)	0	0	2,465,218	451,218	0		(956,762)	0	0	0	2,465,218	0	1
SWP: 5.13%(1ML) 01/15/28	OFFSET	OFFSET	INTEREST	JP MORGAN CHASE BANK	06/12/2008	01/15/2028	11/05/2010	SALE	0	13,000,000	5.13%(US1MLIB)	0	0	3,106,128	539,576	0		(1,214,287)	0	0	0	3,106,128	0	1
SWP: 5.18%(1ML) 06/01/34	OFFSET	OFFSET	INTEREST	JP MORGAN CHASE BANK	06/12/2008	06/01/2034	05/03/2010	SALE	0	15,000,000	5.18%(US1MLIB)	0	0	2,083,041	255,241	0		(1,614,028)	0	0	0	2,083,041	0	1
0919999. Total-Swaps-Hedging Other-Interest Rate												0	0	67,979,537	7,724,071	0	XXX	(15,481,629)	0	0	0	67,979,537	0	XXX
Swaps - Hedging Other - Credit Default																								
CDS: CMBX.NA.AJ.2 REC 1.09%	OFFSET	OFFSET	CREDIT	MORGAN STANLEY CAP	05/19/2009	03/15/2049	12/01/2010	SALE	0	20,000,000	1.09%(credit event).	(9,600,000)	0	(2,953,028)	205,283	0		(2,422,000)	0	0	6,646,972	0	0	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET	OFFSET	CREDIT	MORGAN STANLEY CAP	05/20/2009	02/17/2051	12/07/2010	SALE	0	20,000,000	0.96%(credit event).	(11,250,000)	0	(5,801,067)	182,933	0		(1,496,000)	0	0	5,448,933	0	0	1
CDS: FIRST DATA CORP PAY 4.65%	742718B#5	DB PART C1	CREDIT	CITIBANK, N.A.	09/28/2007	09/20/2010	09/20/2010	MATURITY	0	40,000,000	credit event(4.65%).	0	0	0	(1,358,833)	0		605,167	0	0	0	0	0	98/98
CDS: FIRST DATA CORP PAY 4.65%	742718B#5	DB PART C1	CREDIT	CITIBANK, N.A.	10/01/2007	09/20/2010	09/20/2010	MATURITY	0	10,000,000	credit event(4.65%).	0	0	0	(339,708)	0		151,292	0	0	0	0	0	98/98
CDS: HCA INC PAY 2.80%	OFFSET	OFFSET	CREDIT	GOLDMAN SACHS CAPITA	11/09/2006	12/20/2010	12/20/2010	MATURITY	0	5,000,000	credit event(2.80%).	0	0	0	(137,667)	0		78,372	0	0	0	0	0	1
CDS: HCA INC REC 1.00%	OFFSET	OFFSET	CREDIT	JP MORGAN CHASE BANK	03/30/2010	12/20/2010	12/20/2010	MATURITY	0	5,000,000	1.00%(credit event).	0	(3,647)	0	36,806	0		0	0	0	3,647	0	0	1

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate of Indexed Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's Amortization Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
CDS: HCP INC PAY 0.73%	421915EG0	D PART 1	CREDIT	JP MORGAN CHASE BANK	10/31/2006	09/20/2016	04/05/2010	SALE	0	10,000,000	credit event(0.73%).	0	0	419,533	(19,669)	0		(518,431)	0	0	419,533	0	0	98/99
CDS: INTELSAT S.A. PAY 3.06%	45820EA*3	DB PART C1	CREDIT	GOLDMAN SACHS CAPITA	11/15/2006	12/20/2010	12/20/2010	MATURITY	0	5,000,000	credit event(3.06%).	0	0	0	(150,204)	0		64,933	0	0	0	0	0	100/100
CDS: UCGIM PAY 1.00%	90466GAC6	D PART 1	CREDIT	BANK OF AMERICA, NA	05/12/2010	12/20/2017	12/09/2010	SALE	0	6,076,000	credit event(1.00%).	0	518,360	981,533	(31,633)	0		0	0	0	463,173	0	0	100/99
CDS: UCGIM PAY 1.00%	90466GAC6	D PART 1	CREDIT	BANK OF AMERICA, NA	05/12/2010	12/20/2017	12/09/2010	SALE	0	12,870,000	credit event(1.00%).	0	1,097,975	2,079,053	(67,003)	0		0	0	0	981,078	0	0	100/99
CDS: UCGIM PAY 1.00%	90466GAC6	D PART 1	CREDIT	BANK OF AMERICA, NA	05/12/2010	12/20/2017	12/07/2010	SALE	0	6,247,000	credit event(1.00%).	0	532,949	869,731	(32,523)	0		0	0	0	336,782	0	0	100/99
CDS: UCGIM PAY 1.00%	90466GAC6	D PART 1	CREDIT	DEUTSCHE BANK, AG	05/13/2010	12/20/2017	12/09/2010	SALE	0	1,275,000	credit event(1.00%).	0	103,208	205,967	(9,456)	0		0	0	0	102,759	0	0	100/99
CDS: WESTERN UNION CO PAY 0.75%	959802AB5	D PART 1	CREDIT	MORGAN STANLEY CAP	11/16/2007	12/20/2016	11/04/2010	SALE	0	2,450,000	credit event(0.75%).	0	0	62,427	0	0		0	0	0	62,427	0	0	100/100
CDS: WESTERN UNION CO PAY 0.75%	959802AB5	D PART 1	CREDIT	MORGAN STANLEY CAP	11/16/2007	12/20/2016	11/01/2010	SALE	0	2,550,000	credit event(0.75%).	0	0	67,668	0	0		0	0	0	67,668	0	0	100/100
CDS: WESTERN UNION CO PAY 0.75%	959802AB5	D PART 1	CREDIT	MORGAN STANLEY CAP	11/16/2007	12/20/2016	10/28/2010	SALE	0	5,000,000	credit event(0.75%).	0	0	154,500	(64,005)	0		161,908	0	0	154,500	0	0	100/100
0929999. Total-Swaps-Hedging Other-Credit Default												(20,850,000)	2,248,845	(3,913,682)	(1,785,680)	0	XXX	(3,374,759)	0	0	14,687,473	0	0	XXX
0969999. Total-Swaps-Hedging Other												(20,850,000)	2,248,845	64,065,855	5,938,392	0	XXX	(18,856,387)	0	0	82,667,010	0	0	XXX
Swaps - Replications - Credit Default																								
CDS: ARVINMERITOR INC REC 4.20%			CREDIT	GOLDMAN SACHS CAPITA	10/11/2006	12/20/2010	12/20/2010	MATURITY	0	2,500,000	4.20%(credit event).	0	0	0	103,250	0		0	0	0	0	0	0	
CDS: FTD_05-01 REC 0.81%			CREDIT	MERRILL LYNCH INTL	08/24/2005	09/20/2010	09/20/2010	MATURITY	0	50,000,000	0.81%(credit event).	0	0	0	295,875	0		0	0	0	0	0	0	
CDS: HCA INC REC 3.31%			CREDIT	JP MORGAN CHASE BANK	01/05/2007	03/20/2012	03/31/2010	SALE	0	2,500,000	3.31%(credit event).	0	0	44,289	22,067	0		0	0	0	44,289	0	0	
CDS: HCA INC REC 3.60%			CREDIT	GOLDMAN SACHS CAPITA	11/09/2006	12/20/2011	03/30/2010	SALE	0	5,000,000	3.60%(credit event).	0	0	136,067	47,500	0		0	0	0	136,067	0	0	
CDS: INTELSAT LTD REC 2.60%			CREDIT	DEUTSCHE BANK, AG	04/18/2007	06/20/2010	06/20/2010	MATURITY	0	2,500,000	2.60%(credit event).	0	0	0	30,875	0		0	0	0	0	0	0	
CDS: WAL-MART REC 1.00%			CREDIT	DEUTSCHE BANK, AG	06/28/2010	09/20/2015	08/05/2010	SALE	0	15,000,000	1.00%(credit event).	0	417,768	389,624	17,500	0		0	0	0	(28,144)	0	0	
0989999. Total-Swaps-Replications-Credit Default												0	417,768	569,980	517,066	0	XXX	0	0	0	152,212	0	0	XXX
1029999. Total-Swaps-Replications												0	417,768	569,980	517,066	0	XXX	0	0	0	152,212	0	0	XXX
1159999. Total-Swaps-Interest Rate												0	0	84,910,911	12,914,166	0	XXX	(15,481,629)	0	0	67,979,951	16,930,960	0	XXX
1169999. Total-Swaps-Credit Default												(20,850,000)	2,666,613	(3,343,702)	(1,268,613)	0	XXX	(3,374,759)	0	0	14,839,685	0	0	XXX
1209999. Total-Swaps												(20,850,000)	2,666,613	81,567,209	11,645,553	0	XXX	(18,856,387)	0	0	82,819,636	16,930,960	0	XXX
Forwards - Hedging Other																								
BUY JPY for USD at 89.6805	Bond Portfolio	D PART 1	CURRENCY	MORGAN STANLEY CAPIT	12/15/2009	01/08/2010	01/08/2010	MATURITY	0	48,484,652	JPY (USD)	0	0	(1,767,615)	0	0		0	1,842,269	0	(1,767,615)	0	0	6
BUY JPY for USD at 89.8050	Bond Portfolio	D PART 1	CURRENCY	BARCLAYS BANK PLC	12/15/2009	01/08/2010	01/08/2010	MATURITY	0	48,064,499	JPY (USD)	0	0	(1,683,234)	0	0		0	1,757,243	0	(1,683,234)	0	0	6
BUY JPY for USD at 89.8650	Bond Portfolio	D PART 1	CURRENCY	MORGAN STANLEY CAPIT	12/07/2009	01/08/2010	01/08/2010	MATURITY	0	48,340,506	JPY (USD)	0	0	(1,659,494)	0	0		0	1,733,928	0	(1,659,494)	0	0	6
BUY JPY for USD at 89.8660	Bond Portfolio	D PART 1	CURRENCY	DEUTSCHE BANK, AG	12/07/2009	01/08/2010	01/08/2010	MATURITY	0	57,247,983	JPY (USD)	0	0	(1,964,623)	0	0		0	2,052,781	0	(1,964,623)	0	0	6
BUY JPY for USD at 91.4400	Bond Portfolio	D PART 1	CURRENCY	MORGAN STANLEY CAPIT	12/22/2009	01/08/2010	01/08/2010	MATURITY	0	106,526,542	JPY (USD)	0	0	(1,759,133)	0	0		0	1,923,209	0	(1,759,133)	0	0	6
BUY USD for JPY at 87.8450	Bond Portfolio	D PART 1	CURRENCY	BARCLAYS BANK PLC	12/09/2009	01/08/2010	01/08/2010	MATURITY	0	51,149,752	USD (JPY)	0	0	2,809,247	0	0		(2,883,718)	0	0	2,809,247	0	0	6
BUY USD for JPY at 87.9360	Bond Portfolio	D PART 1	CURRENCY	MORGAN STANLEY CAPIT	12/09/2009	01/08/2010	01/08/2010	MATURITY	0	60,512,191	USD (JPY)	0	0	3,264,208	0	0		(3,352,401)	0	0	3,264,208	0	0	6
BUY USD for JPY at 89.718	Bond Portfolio	D PART 1	CURRENCY	MORGAN STANLEY CAPIT	12/04/2009	01/08/2010	01/08/2010	MATURITY	0	10,143,919	USD (JPY)	0	0	352,718	0	0		(367,802)	0	0	352,718	0	0	6
BUY USD for JPY at 89.7180	Bond Portfolio	D PART 1	CURRENCY	MORGAN STANLEY CAPIT	12/04/2009	01/08/2010	01/08/2010	MATURITY	0	100,220,134	USD (JPY)	0	0	3,484,793	0	0		(3,633,818)	0	0	3,484,793	0	0	6
BUY USD for JPY at 90.1390	Bond Portfolio	D PART 1	CURRENCY	MORGAN STANLEY CAPIT	12/17/2009	01/08/2010	01/08/2010	MATURITY	0	99,560,053	USD (JPY)	0	0	3,010,902	0	0		(3,159,640)	0	0	3,010,902	0	0	6
FRA: 0.25%(1ML) 03/01/10	Bond Purchase	N/A	INTEREST	JP MORGAN CHASE BANK	12/24/2009	03/01/2010	02/01/2010	SALE	0	170,000,000	0.25%(US1MLIB)	0	0	2,545	0	0		0	0	0	2,545	0	0	87/87
FRA: 0.27%(1ML) 04/01/10	Bond Purchase	N/A	INTEREST	JP MORGAN CHASE BANK	12/24/2009	04/01/2010	03/01/2010	SALE	0	170,000,000	0.27%(US1MLIB)	0	0	6,330	0	0		0	0	0	6,330	0	0	87/87
FRA: 0.30%(1ML) 05/04/10	Bond Purchase	N/A	INTEREST	JP MORGAN CHASE BANK	12/24/2009	05/04/2010	03/29/2010	SALE	0	170,000,000	0.30%(US1MLIB)	0	0	7,894	0	0		0	0	0	7,894	0	0	87/87
FRA: 0.35%(1ML) 06/01/10	Bond Purchase	N/A	INTEREST	JP MORGAN CHASE BANK	12/24/2009	06/01/2010	03/29/2010	SALE	0	170,000,000	0.35%(US1MLIB)	0	0	10,705	0	0		0	0	0	10,705	0	0	87/87
FRA: 0.41%(1ML) 07/01/10	Bond Purchase	N/A	INTEREST	JP MORGAN CHASE BANK	12/24/2009	07/01/2010	03/29/2010	SALE	0	170,000,000	0.41%(US1MLIB)	0	0	15,788	0	0		0	0	0	15,788	0	0	87/87
FRA: 0.50%(1ML) 08/02/10	Bond Purchase	N/A	INTEREST	JP MORGAN CHASE BANK	12/24/2009	08/02/2010	03/29/2010	SALE	0	170,000,000	0.50%(US1MLIB)	0	0	26,550	0	0		0	0	0	26,550	0	0	87/87
FRA: 0.61%(1ML) 09/01/10	Bond Purchase	N/A	INTEREST	JP MORGAN CHASE BANK	12/24/2009	09/01/2010	03/29/2010	SALE	0	170,000,000	0.61%(US1MLIB)	0	0	33,450	0	0		0	0	0	33,450	0	0	87/87
FRA: 0.73%(1ML) 10/01/10	Bond Purchase	N/A	INTEREST	JP MORGAN CHASE BANK	12/24/2009	10/01/2010	03/29/2010	SALE	0	170,000,000	0.73%(US1MLIB)	0	0	43,871	0	0		0	0	0	43,871	0	0	87/87

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate of Indexed Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's Amortization Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
FRA: 0.84%(1ML) 11/01/10	Bond Purchase..	N/A	INTEREST.	JP MORGAN CHASE BANK	12/24/2009	11/01/2010	03/29/2010	SALE	0	170,000,000	0.84%(US1MLIB)	0	0	53,557	0	0		0	0	0	53,557	0	0	87/87
FRA: 0.97%(1ML) 12/01/10	Bond Purchase..	N/A	INTEREST.	JP MORGAN CHASE BANK	12/24/2009	12/01/2010	03/29/2010	SALE	0	170,000,000	0.97%(US1MLIB)	0	0	57,472	0	0		0	0	0	57,472	0	0	87/87
FRA: 1.19%(1ML) 01/04/11	Bond Purchase..	N/A	INTEREST.	JP MORGAN CHASE BANK	12/24/2009	01/04/2011	03/29/2010	SALE	0	170,000,000	1.19%(US1MLIB)	0	0	72,320	0	0		0	0	0	72,320	0	0	87/87
12229999. Total-Forwards-Hedging Other												0	0	4,418,250	0	0	XXX	0	(4,087,949)	0	4,418,250	0	0	XXX
1269999. Total-Forwards												0	0	4,418,250	0	0	XXX	0	(4,087,949)	0	4,418,250	0	0	XXX
1399999. Total-Hedging Effective												0	0	16,931,374	5,190,095	0	XXX	0	0	0	414	16,930,960	0	XXX
1409999. Total-Hedging Other												(20,850,000)	2,248,845	68,484,105	5,938,392	0	XXX	(18,856,387)	(4,087,949)	0	87,085,260	0	0	XXX
1419999. Total-Replication												0	417,768	569,980	517,066	0	XXX	0	0	0	152,212	0	0	XXX
1449999. TOTAL												(20,850,000)	2,666,613	85,985,459	11,645,553	0	XXX	(18,856,387)	(4,087,949)	0	87,237,886	16,930,960	0	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
2	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the year ended December 31, 2010, the hedge has been effective at achieving its objective.
6	This derivative is intended to reduce the foreign exchange risk associated with foreign currency denominated securities. For the year ended December 31, 2010, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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

NONE

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

E20

NONE

Broker Name	Net Cash Deposits
Brokers	
.....	0
Total Net Cash Deposits.....	0

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
Short Futures																		
Hedging Other																		
TYZ0	(3,506)	(3,506,000)	DEC US 10YR NOTE	Bond Portfolio	D PART 1	INTEREST	.12/21/2010	Chicago BoardofTrade	.08/25/2010	125.5400	.08/31/2010	125.6400	SALE	0	(343,623)	0	0	100/100
FVZ0	(1,944)	(1,944,000)	DEC US 5YR NOTE	Bond Portfolio	D PART 1	INTEREST	.12/31/2010	Chicago BoardofTrade	.08/27/2010	120.1200	.08/31/2010	120.2700	SALE	0	(283,967)	0	0	100/100
USZ0	(1,231)	(1,231,000)	DEC US LONG BOND	Bond Portfolio	D PART 1	INTEREST	.12/22/2010	Chicago BoardofTrade	.08/25/2010	135.1900	.08/31/2010	134.8500	SALE	0	427,526	0	0	96/96
TYU0	(3,604)	(3,604,000)	SEP US 10YR NOTE	Bond Portfolio	D PART 1	INTEREST	.09/21/2010	Chicago BoardofTrade	.08/10/2010	124.4100	.08/25/2010	126.3600	SALE	0	(7,026,863)	0	0	100/100
FVU0	(2,041)	(2,041,000)	SEP US 5YR NOTE	Bond Portfolio	D PART 1	INTEREST	.09/30/2010	Chicago BoardofTrade	.08/10/2010	119.9900	.08/27/2010	120.8800	SALE	0	(1,815,099)	0	0	96/96
USU0	(1,248)	(1,248,000)	SEP US LONG BOND	Bond Portfolio	D PART 1	INTEREST	.09/21/2010	Chicago BoardofTrade	.08/10/2010	129.4300	.08/25/2010	136.5600	SALE	0	(8,898,440)	0	0	96/96
13429999. Total-Short Futures-Hedging Other														0	(17,940,466)	0	0	XXX
1389999. Total-Short Futures														0	(17,940,466)	0	0	XXX
1409999. Total-Hedging Other														0	(17,940,466)	0	0	XXX
1449999. TOTAL														0	(17,940,466)	0	0	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

NONE

Broker Name	Net Cash Deposits
Brokers	
	0
Total Net Cash Deposits	0

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS BANK PLC	Y	Y	0	1,518,431	(5,307,377)	0	1,518,431	(8,245,916)	0	72,206,739	68,417,793
BANK OF AMERICA, N.A.	Y	Y	0	1,108,092	(11,478,014)	0	1,108,092	(11,478,014)	0	170,995,956	160,626,034
CITIBANK, N.A.	Y	Y	0	1,277,156	(32,659,397)	0	1,277,156	(34,586,727)	0	89,721,159	58,338,918
CREDIT SUISSE INTERNATIONAL	Y	Y	0	296,499	0	296,499	296,499	(1,936,530)	0	109,001,969	109,001,969
DEUTSCHE BANK, AG	Y	Y	0	1,943,518	(23,923,429)	0	2,007,805	(27,304,565)	0	41,254,005	19,274,094
GOLDMAN SACHS BANK U	Y	Y	0	3,695,111	(16,685,206)	0	3,843,725	(16,685,206)	0	52,541,840	39,551,745
HSBC BANK USA	Y	Y	0	0	(13,071,065)	0	0	(13,089,384)	0	1,520,695	0
JP MORGAN CHASE BANK	Y	Y	0	10,301,116	(2,023,267)	8,277,849	10,301,116	(2,023,267)	8,277,849	180,935,000	180,935,000
MORGAN STANLEY CAPITAL SERVICES, IN	Y	Y	0	488,319	0	488,319	488,319	(961,825)	0	485,580	485,580
ROYAL BANK OF SCOTLAND, PLC	Y	Y	5,940,000	9,231,002	(2,172,742)	1,118,260	11,580,738	(2,172,741)	3,467,997	22,498,893	22,498,893
0299999. Total NAIC 1 Designation			5,940,000	29,859,244	(107,320,497)	10,180,927	32,421,881	(118,484,175)	11,745,846	741,161,836	659,130,026
0899999. Totals			5,940,000	29,859,244	(107,320,497)	10,180,927	32,421,881	(118,484,175)	11,745,846	741,161,836	659,130,026

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

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						
JP Morgan Chase Bank - GB London, England		0.000	0	0	376,877	XXX
JPMorgan Chase Bank, National Association New York City, NY		0.000	0	0	(4,635,508)	XXX
0199998. Deposits in 25 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX	107	0	213,423	XXX
0199999. Total - Open Depositories	XXX	XXX	107	0	(4,045,208)	XXX
0399999. Total Cash on Deposit	XXX	XXX	107	0	(4,045,208)	XXX
0599999. Total Cash	XXX	XXX	107	0	(4,045,208)	XXX

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

1. January	(164,074)	4. April	2,228,585	7. July	(8,006,695)	10. October	772,702
2. February	(208,748)	5. May	5,438,169	8. August	2,584,059	11. November	9,367,607
3. March	19,197,743	6. June	2,181,869	9. September	2,662,637	12. December	(4,045,208)

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

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			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ	B	WORKERS' COMPENSATION	0	0	1,864,209	1,897,926
4. Arkansas AR	B	PROPERTY & CASUALTY and FIDELITY & SURETY	0	0	180,728	189,323
5. California CA	B	WORKERS' COMPENSATION	0	0	66,239,406	67,645,581
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	PROPERTY & CASUALTY	3,556,052	3,598,350	0	0
8. Delaware DE	B	WORKERS' COMPENSATION	0	0	133,527	138,343
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	PROPERTY & CASUALTY	0	0	213,741	221,494
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS' COMPENSATION and PROPERTY & CASUALTY	0	0	42,395	46,589
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	WORKERS' COMPENSATION	0	0	54,766	57,371
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT	B	WORKERS' COMPENSATION	0	0	268,354	278,060
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	WORKERS' COMPENSATION	0	0	108,182	114,021
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	PROPERTY & CASUALTY	0	0	374,167	387,796
33. New York NY			0	0	0	0
34. North Carolina NC	B	PROPERTY & CASUALTY	0	0	335,264	326,950
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	WORKERS' COMPENSATION and FIDELITY & SURETY	0	0	3,089,642	3,224,923
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	2,501,117	2,758,452
59. Total	XXX	XXX	3,556,052	3,598,350	75,405,498	77,286,827
DETAILS OF WRITE-INS						
5801. Department of Labor	B	WORKERS' COMPENSATION	0	0	2,501,117	2,758,452
5802.			0	0	0	0
5803.			0	0	0	0
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	2,501,117	2,758,452

Supplement for the year 2010 of the **HARTFORD ACCIDENT AND INDEMNITY COMPANY**

SUPPLEMENT "A" TO SCHEDULE T

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

EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	(11,607,612)	114,146	1	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(11,607,612)	114,146	1	0
DETAILS OF WRITE-INS								
5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above)	0	0	0	0	0	0	0	0

Supplement for the year 2010 of the **HARTFORD ACCIDENT AND INDEMNITY COMPANY**

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

SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	1,833	1	0
9. District of Columbia DC	0	0	0	0	0	2,953	1	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	(2)	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(2)	4,786	2	0
DETAILS OF WRITE-INS								
5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above)	0	0	0	0	0	0	0	0

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