

**ANNUAL STATEMENT**  
**OF THE**  
**AMEX ASSURANCE COMPANY**  
**Of**  
**Chicago**  
**in the state of IL**

**to the Insurance Department**  
**of the State of**

For the Year Ended  
December 31, 2006

**2006**



ANNUAL STATEMENT

For the Year Ended December 31, 2006  
of the Condition and Affairs of the

AMEX ASSURANCE COMPANY

NAIC Group Code..... 4, 4  
(Current Period) (Prior Period)

NAIC Company Code..... 27928

Employer's ID Number..... 36-2760101

Organized under the Laws of Illinois  
Incorporated/Organized..... January 30, 1973

State of Domicile or Port of Entry Illinois  
Commenced Business..... February 5, 1973

Country of Domicile US

Statutory Home Office  
115 South LaSalle Street..... Chicago ..... IL ..... 60603  
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office  
3500 Packerland Drive..... De Pere ..... WI ..... 54115-9070  
(Street and Number) (City or Town, State and Zip Code)

920-330-5100  
(Area Code) (Telephone Number)

Mail Address  
PO Box 19020..... Green Bay ..... WI ..... 54307-9020  
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records  
3500 Packerland Drive..... De Pere ..... WI ..... 54115-9070  
(Street and Number) (City or Town, State and Zip Code)

920-431-4050  
(Area Code) (Telephone Number)

Internet Website Address  
www.ameriprise .com

Statutory Statement Contact  
Nancy Ann Clifford  
(Name)

920-431-4067  
(Area Code) (Telephone Number) (Extension)

nancy.a.clifford@aexp.com  
(E-Mail Address)

920-431-4087  
(Fax Number)

Policyowner Relations Contact  
3500 Packerland Drive..... De Pere ..... WI ..... 54115  
(Street and Number) (City or Town, State and Zip Code)

920-330-5150  
(Area Code) (Telephone Number) (Extension)

OFFICERS

| Name                     | Title     | Name                      | Title     |
|--------------------------|-----------|---------------------------|-----------|
| 1. Kenneth John Ciak     | President | 2. Thomas Richard Moore # | Secretary |
| 3. Walter Stanley Berman | Treasurer | 4.                        |           |

OTHER

|                       |                       |                       |                       |
|-----------------------|-----------------------|-----------------------|-----------------------|
| Thomas John Boogaard  | Vice President        | Richard Norman Bush   | Senior Vice President |
| Debra Marie Conrad    | Vice President        | Larry William Frazier | Vice President        |
| Michelle Marie Keeley | Vice President        | Thomas William Murphy | Vice President        |
| Rebecca Ann Nash      | Senior Vice President | Bruce Howard Saul #   | Vice President        |
| Dianne Lynn Wilson    | Senior Vice President |                       |                       |

DIRECTORS OR TRUSTEES

|                             |                         |                     |                       |
|-----------------------------|-------------------------|---------------------|-----------------------|
| Lawrence Anthony Belmonte # | Thomas Scott Botsford # | Kenneth John Ciak   | Larry William Frazier |
| Joy Ann Hanson #            | Richard Andrew Hemmings | Margaret Susan Jung | Naeemah Ruffin #      |
| Michael Ralph Streit        | Jeffrey Alan Williams # | Dianne Lynn Wilson  |                       |

State of..... Wisconsin  
County of..... Brown

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 of the enclosed statement (except for formatting differences due to electronic filing). The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

|                   |                   |                   |
|-------------------|-------------------|-------------------|
| (Signature)       | (Signature)       | (Signature)       |
| Kenneth J Ciak    | Joy A Hanson      | Larry W Frazier   |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| President         | Asst Secretary    | Asst Treasurer    |
| (Title)           | (Title)           | (Title)           |

Subscribed and sworn to before me

This 30th day of January 2007

a. Is this an original filing?

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [ X ] No [ ]

ASSETS

|                                                                                                                                                      | Current Year |                    |                                   | Prior Year          |
|------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--------------------|-----------------------------------|---------------------|
|                                                                                                                                                      | 1            | 2                  | 3                                 | 4                   |
|                                                                                                                                                      | Assets       | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Net Admitted Assets |
| 1. Bonds (Schedule D).....                                                                                                                           | 86,828,739   |                    | 86,828,739                        | 80,622,182          |
| 2. Stocks (Schedule D):                                                                                                                              |              |                    |                                   |                     |
| 2.1 Preferred stocks.....                                                                                                                            |              |                    | 0                                 |                     |
| 2.2 Common stocks.....                                                                                                                               | 81,541       |                    | 81,541                            | 81,541              |
| 3. Mortgage loans on real estate (Schedule B):                                                                                                       |              |                    |                                   |                     |
| 3.1 First liens.....                                                                                                                                 |              |                    | 0                                 |                     |
| 3.2 Other than first liens.....                                                                                                                      |              |                    | 0                                 |                     |
| 4. Real estate (Schedule A):                                                                                                                         |              |                    |                                   |                     |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances).....                                                                             |              |                    | 0                                 |                     |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances).....                                                                   |              |                    | 0                                 |                     |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                       |              |                    | 0                                 |                     |
| 5. Cash (\$.....2,025,256, Sch. E-Part 1), cash equivalents (\$.....18,674,386, Sch. E-Part 2) and short-term investments (\$.....0, Sch. DA).....   | 20,699,642   |                    | 20,699,642                        | 29,026,305          |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                            |              |                    | 0                                 |                     |
| 7. Other invested assets (Schedule BA).....                                                                                                          |              |                    | 0                                 |                     |
| 8. Receivables for securities.....                                                                                                                   | 9,375        |                    | 9,375                             | 4,125               |
| 9. Aggregate write-ins for invested assets.....                                                                                                      | 0            | 0                  | 0                                 | 0                   |
| 10. Subtotals, cash and invested assets (Lines 1 to 9).....                                                                                          | 107,619,298  | 0                  | 107,619,298                       | 109,734,153         |
| 11. Title plants less \$.....0 charged off (for Title insurers only).....                                                                            |              |                    | 0                                 |                     |
| 12. Investment income due and accrued.....                                                                                                           | 1,329,424    |                    | 1,329,424                         | 1,340,099           |
| 13. Premiums and considerations:                                                                                                                     |              |                    |                                   |                     |
| 13.1 Uncollected premiums and agents' balances in course of collection.....                                                                          | 16,450,669   | 18,132             | 16,432,537                        | 14,114,549          |
| 13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... |              |                    | 0                                 |                     |
| 13.3 Accrued retrospective premiums.....                                                                                                             |              |                    | 0                                 |                     |
| 14. Reinsurance:                                                                                                                                     |              |                    |                                   |                     |
| 14.1 Amounts recoverable from reinsurers.....                                                                                                        |              |                    | 0                                 | 10,075              |
| 14.2 Funds held by or deposited with reinsured companies.....                                                                                        |              |                    | 0                                 |                     |
| 14.3 Other amounts receivable under reinsurance contracts.....                                                                                       |              |                    | 0                                 |                     |
| 15. Amounts receivable relating to uninsured plans.....                                                                                              |              |                    | 0                                 |                     |
| 16.1 Current federal and foreign income tax recoverable and interest thereon.....                                                                    | 1,744,408    |                    | 1,744,408                         |                     |
| 16.2 Net deferred tax asset.....                                                                                                                     |              |                    | 0                                 |                     |
| 17. Guaranty funds receivable or on deposit.....                                                                                                     |              |                    | 0                                 |                     |
| 18. Electronic data processing equipment and software.....                                                                                           |              |                    | 0                                 |                     |
| 19. Furniture and equipment, including health care delivery assets (\$.....0).....                                                                   |              |                    | 0                                 |                     |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                      |              |                    | 0                                 |                     |
| 21. Receivables from parent, subsidiaries and affiliates.....                                                                                        | 794,562      |                    | 794,562                           | 2,097,527           |
| 22. Health care (\$.....0) and other amounts receivable.....                                                                                         |              |                    | 0                                 |                     |
| 23. Aggregate write-ins for other than invested assets.....                                                                                          | 14,662,458   | 0                  | 14,662,458                        | 14,142,683          |
| 24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23).....                                  | 142,600,819  | 18,132             | 142,582,687                       | 141,439,087         |
| 25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                     |              |                    | 0                                 |                     |
| 26. TOTALS (Lines 24 and 25).....                                                                                                                    | 142,600,819  | 18,132             | 142,582,687                       | 141,439,087         |

| DETAILS OF WRITE-INS                                                     |            |   |            |            |
|--------------------------------------------------------------------------|------------|---|------------|------------|
| 0901. ....                                                               |            |   | 0          |            |
| 0902. ....                                                               |            |   | 0          |            |
| 0903. ....                                                               |            |   | 0          |            |
| 0998. Summary of remaining write-ins for Line 9 from overflow page.....  | 0          | 0 | 0          | 0          |
| 0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....        | 0          | 0 | 0          | 0          |
| 2301. Premium Accrual EBNR - IBNR offset.....                            | 14,661,875 |   | 14,661,875 | 14,081,875 |
| 2302. Miscellaneous Assets.....                                          | 583        |   | 583        | 1,269      |
| 2303. Other Receivables.....                                             |            |   | 0          | 59,539     |
| 2398. Summary of remaining write-ins for Line 23 from overflow page..... | 0          | 0 | 0          | 0          |
| 2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....       | 14,662,458 | 0 | 14,662,458 | 14,142,683 |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                    | 1<br>Current Year | 2<br>Prior Year  |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|------------------|
| 1. Losses (Part 2A, Line 34, Column 8).....                                                                                                                                        | .....0            | .....            |
| 2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6).....                                                                             | .....             | .....            |
| 3. Loss adjustment expenses (Part 2A, Line 34, Column 9).....                                                                                                                      | .....             | .....            |
| 4. Commissions payable, contingent commissions and other similar charges.....                                                                                                      | .....             | .....            |
| 5. Other expenses (excluding taxes, licenses and fees).....                                                                                                                        | .....8,243,393    | .....13,398,206  |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....                                                                                                      | .....2,523,264    | .....4,059,975   |
| 7.1 Current federal and foreign income taxes (including \$..... on realized capital gains (losses)).....                                                                           | .....             | .....787,722     |
| 7.2 Net deferred tax liability.....                                                                                                                                                | .....92,588       | .....106,782     |
| 8. Borrowed money \$.....0 and interest thereon \$.....0.....                                                                                                                      | .....             | .....            |
| 9. Unearned premiums (Part 1A, Line 37, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....103,498,524 and including warranty reserves of \$.....0)..... | .....             | .....            |
| 10. Advance premiums.....                                                                                                                                                          | .....             | .....            |
| 11. Dividends declared and unpaid:                                                                                                                                                 |                   |                  |
| 11.1 Stockholders.....                                                                                                                                                             | .....             | .....            |
| 11.2 Policyholders.....                                                                                                                                                            | .....             | .....            |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....                                                                                                            | .....12,875,415   | .....5,506,339   |
| 13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19).....                                                                                          | .....             | .....            |
| 14. Amounts withheld or retained by company for account of others.....                                                                                                             | .....             | .....            |
| 15. Remittances and items not allocated.....                                                                                                                                       | .....             | .....            |
| 16. Provision for reinsurance (Schedule F, Part 7).....                                                                                                                            | .....9,751        | .....213,792     |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates.....                                                                                                   | .....             | .....16,910      |
| 18. Drafts outstanding.....                                                                                                                                                        | .....             | .....            |
| 19. Payable to parent, subsidiaries and affiliates.....                                                                                                                            | .....1,049,883    | .....2,140,157   |
| 20. Payable for securities.....                                                                                                                                                    | .....             | .....            |
| 21. Liability for amounts held under uninsured plans.....                                                                                                                          | .....             | .....            |
| 22. Capital notes \$.....0 and interest thereon \$.....0.....                                                                                                                      | .....             | .....            |
| 23. Aggregate write-ins for liabilities.....                                                                                                                                       | .....(46,931)     | .....(23,654)    |
| 24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....                                                                                               | .....24,747,363   | .....26,206,228  |
| 25. Protected cell liabilities.....                                                                                                                                                | .....             | .....            |
| 26. Total liabilities (Lines 24 and 25).....                                                                                                                                       | .....24,747,363   | .....26,206,228  |
| 27. Aggregate write-ins for special surplus funds.....                                                                                                                             | .....0            | .....0           |
| 28. Common capital stock.....                                                                                                                                                      | .....4,597,875    | .....4,597,875   |
| 29. Preferred capital stock.....                                                                                                                                                   | .....             | .....            |
| 30. Aggregate write-ins for other than special surplus funds.....                                                                                                                  | .....0            | .....0           |
| 31. Surplus notes.....                                                                                                                                                             | .....             | .....            |
| 32. Gross paid in and contributed surplus.....                                                                                                                                     | .....113,237,449  | .....110,634,983 |
| 33. Unassigned funds (surplus).....                                                                                                                                                | .....             | .....            |
| 34. Less treasury stock, at cost:                                                                                                                                                  |                   |                  |
| 34.1 .....0.000 shares common (value included in Line 28 \$.....0).....                                                                                                            | .....             | .....            |
| 34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....                                                                                                         | .....             | .....            |
| 35. Surplus as regards policyholders (Lines 27 to 33, less 34) (Page 4, Line 39).....                                                                                              | .....117,835,324  | .....115,232,858 |
| 36. TOTALS (Page 2, Line 26, Col. 3).....                                                                                                                                          | .....142,582,687  | .....141,439,086 |

| DETAILS OF WRITE-INS                                                     |               |               |
|--------------------------------------------------------------------------|---------------|---------------|
| 2301. Miscellaneous Liabilities.....                                     | .....(47,438) | .....(23,731) |
| 2302. Unclaimed Property.....                                            | .....507      | .....76       |
| 2303. ....                                                               | .....         | .....         |
| 2398. Summary of remaining write-ins for Line 23 from overflow page..... | .....0        | .....0        |
| 2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....       | .....(46,931) | .....(23,654) |
| 2701. ....                                                               | .....         | .....         |
| 2702. ....                                                               | .....         | .....         |
| 2703. ....                                                               | .....         | .....         |
| 2798. Summary of remaining write-ins for Line 27 from overflow page..... | .....0        | .....0        |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....       | .....0        | .....0        |
| 3001. ....                                                               | .....         | .....         |
| 3002. ....                                                               | .....         | .....         |
| 3003. ....                                                               | .....         | .....         |
| 3098. Summary of remaining write-ins for Line 30 from overflow page..... | .....0        | .....0        |
| 3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....       | .....0        | .....0        |

STATEMENT OF INCOME

| UNDERWRITING INCOME                                                                                                                                          |              |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|---------------|
|                                                                                                                                                              | 1            | 2             |
|                                                                                                                                                              | Current Year | Prior Year    |
| 1. Premiums earned (Part 1, Line 34, Column 4).....                                                                                                          |              | 130,403,510   |
| DEDUCTIONS                                                                                                                                                   |              |               |
| 2. Losses incurred (Part 2, Line 34, Column 7).....                                                                                                          | 0            | (11,267,938)  |
| 3. Loss expenses incurred (Part 3, Line 25, Column 1).....                                                                                                   |              | 1,620,279     |
| 4. Other underwriting expenses incurred (Part 3, Line 25, Column 2).....                                                                                     | (3,279,994)  | 62,678,769    |
| 5. Aggregate write-ins for underwriting deductions.....                                                                                                      | 0            | 0             |
| 6. Total underwriting deductions (Lines 2 through 5).....                                                                                                    | (3,279,993)  | 53,031,110    |
| 7. Net income of protected cells.....                                                                                                                        |              |               |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7).....                                                                                       | 3,279,993    | 77,372,400    |
| INVESTMENT INCOME                                                                                                                                            |              |               |
| 9. Net investment income earned (Exhibit of Net Investment Income, Line 17).....                                                                             | 5,899,770    | 10,604,400    |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....246,598 (Exhibit of Capital Gains (Losses)).....                                    | 467,969      | 4,550,609     |
| 11. Net investment gain (loss) (Lines 9 + 10).....                                                                                                           | 6,367,739    | 15,155,008    |
| OTHER INCOME                                                                                                                                                 |              |               |
| 12. Net gain (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....                                | 0            |               |
| 13. Finance and service charges not included in premiums.....                                                                                                |              |               |
| 14. Aggregate write-ins for miscellaneous income.....                                                                                                        | 0            | 1,843,882     |
| 15. Total other income (Lines 12 through 14).....                                                                                                            | 0            | 1,843,882     |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....     | 9,647,732    | 94,371,290    |
| 17. Dividends to policyholders.....                                                                                                                          |              |               |
| 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)..... | 9,647,732    | 94,371,290    |
| 19. Federal and foreign income taxes incurred.....                                                                                                           | 2,554,239    | 69,501,793    |
| 20. Net income (Line 18 minus Line 19) (to Line 22).....                                                                                                     | 7,093,493    | 24,869,497    |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                  |              |               |
| 21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2).....                                                                | 115,232,856  | 216,752,991   |
| 22. Net income (from Line 20).....                                                                                                                           | 7,093,493    | 24,869,497    |
| 23. Net transfers (to) from Protected Cell accounts.....                                                                                                     |              |               |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....                                                               |              |               |
| 25. Change in net unrealized foreign exchange capital gain (loss).....                                                                                       | (710,074)    | 157,928       |
| 26. Change in net deferred income tax.....                                                                                                                   | 21,347       | (373,053)     |
| 27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 26 Column 3).....                                                                      | (6,340)      | (11,792)      |
| 28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1).....                                                                      | 204,041      | 23,221        |
| 29. Change in surplus notes.....                                                                                                                             |              |               |
| 30. Surplus (contributed to) withdrawn from protected cells.....                                                                                             |              |               |
| 31. Cumulative effect of changes in accounting principles.....                                                                                               |              |               |
| 32. Capital changes:                                                                                                                                         |              |               |
| 32.1 Paid in.....                                                                                                                                            |              |               |
| 32.2 Transferred from surplus (Stock Dividend).....                                                                                                          |              |               |
| 32.3 Transferred to surplus.....                                                                                                                             |              |               |
| 33. Surplus adjustments:                                                                                                                                     |              |               |
| 33.1 Paid in.....                                                                                                                                            |              | 117,414,063   |
| 33.2 Transferred to capital (Stock Dividend).....                                                                                                            |              |               |
| 33.3. Transferred from capital.....                                                                                                                          |              |               |
| 34. Net remittances from or (to) Home Office.....                                                                                                            |              |               |
| 35. Dividends to stockholders.....                                                                                                                           | (4,000,000)  | (243,600,000) |
| 36. Change in treasury stock (Page 3, Lines 34.1 and 34.2, Column 2 minus Column 1).....                                                                     |              |               |
| 37. Aggregate write-ins for gains and losses in surplus.....                                                                                                 | 0            | 0             |
| 38. Change in surplus as regards policyholders for the year (Lines 22 through 37).....                                                                       | 2,602,466    | (101,520,135) |
| 39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 35).....                                                 | 117,835,322  | 115,232,856   |

| DETAILS OF WRITE-INS                                                     |   |           |
|--------------------------------------------------------------------------|---|-----------|
| 0501. ....                                                               |   |           |
| 0502. ....                                                               |   |           |
| 0503. ....                                                               |   |           |
| 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. Administration Fees.....                                           |   | 1,843,803 |
| 1402. Miscellaneous Income.....                                          |   | 79        |
| 1403. ....                                                               |   |           |
| 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).....       | 0 | 1,843,882 |
| 3701. ....                                                               |   |           |
| 3702. ....                                                               |   |           |
| 3703. ....                                                               |   |           |
| 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).....       | 0 | 0         |

CASH FLOW

|                                                                                                                | 1<br>Current Year | 2<br>Prior Year |
|----------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| CASH FROM OPERATIONS                                                                                           |                   |                 |
| 1. Premiums collected net of reinsurance.....                                                                  | 5,044,748         | 124,294,919     |
| 2. Net investment income.....                                                                                  | 6,001,128         | 13,073,381      |
| 3. Miscellaneous income.....                                                                                   |                   | 1,843,882       |
| 4. Total (Lines 1 through 3).....                                                                              | 11,045,875        | 139,212,181     |
| 5. Benefit and loss related payments.....                                                                      | (10,075)          | 24,308,150      |
| 6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....                             |                   |                 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....                                      | 3,411,530         | 62,123,957      |
| 8. Dividends paid to policyholders.....                                                                        |                   |                 |
| 9. Federal and foreign income taxes paid (recovered) \$.....246,598 net of tax on capital gains (losses).....  | 5,332,967         | 66,964,279      |
| 10. Total (Lines 5 through 9).....                                                                             | 8,734,423         | 153,396,386     |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                       | 2,311,452         | (14,184,205)    |
| CASH FROM INVESTMENTS                                                                                          |                   |                 |
| 12. Proceeds from investments sold, matured or repaid:                                                         |                   |                 |
| 12.1 Bonds.....                                                                                                | 18,104,907        | 160,927,596     |
| 12.2 Stocks.....                                                                                               |                   |                 |
| 12.3 Mortgage loans.....                                                                                       |                   |                 |
| 12.4 Real estate.....                                                                                          |                   |                 |
| 12.5 Other invested assets.....                                                                                |                   |                 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                           | (5,806)           | (1,492)         |
| 12.7 Miscellaneous proceeds.....                                                                               |                   |                 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                       | 18,099,101        | 160,926,104     |
| 13. Cost of investments acquired (long-term only):                                                             |                   |                 |
| 13.1 Bonds.....                                                                                                | 24,411,608        | 20,664,977      |
| 13.2 Stocks.....                                                                                               |                   |                 |
| 13.3 Mortgage loans.....                                                                                       |                   |                 |
| 13.4 Real estate.....                                                                                          |                   |                 |
| 13.5 Other invested assets.....                                                                                |                   |                 |
| 13.6 Miscellaneous applications.....                                                                           | 5,250             | 1,194,741       |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                      | 24,416,858        | 21,859,718      |
| 14. Net increase (decrease) in contract loans and premium notes.....                                           |                   |                 |
| 15. Net cash from investments (Line 12.8 minus Lines 13.7 and 14).....                                         | (6,317,757)       | 139,066,385     |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES                                                                  |                   |                 |
| 16. Cash provided (applied):                                                                                   |                   |                 |
| 16.1 Surplus notes, capital notes.....                                                                         |                   |                 |
| 16.2 Capital and paid in surplus, less treasury stock.....                                                     |                   | 117,414,063     |
| 16.3 Borrowed funds.....                                                                                       |                   |                 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                               |                   |                 |
| 16.5 Dividends to stockholders.....                                                                            | 4,000,000         | 243,600,000     |
| 16.6 Other cash provided (applied).....                                                                        | (320,358)         | 23,872,950      |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)..... | (4,320,358)       | (102,312,987)   |
| 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).....   | (8,326,663)       | 22,569,193      |
| 19. Cash, cash equivalents and short-term investments:                                                         |                   |                 |
| 19.1 Beginning of year.....                                                                                    | 29,026,305        | 6,457,112       |
| 19.2 End of year (Line 18 plus Line 19.1).....                                                                 | 20,699,642        | 29,026,305      |
| Note: Supplemental disclosures of cash flow information for non-cash transactions:                             |                   |                 |
| 20.0001 .....                                                                                                  | .....             | .....           |

**Pt. 1-Premiums Earned**  
**NONE**

**Pt. 1A-Recapitulation of All Premiums**  
**NONE**

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

| Line of Business |                                                            | 1                   | Reinsurance Assumed |           | Reinsurance Ceded |             | 6                                              |
|------------------|------------------------------------------------------------|---------------------|---------------------|-----------|-------------------|-------------|------------------------------------------------|
|                  |                                                            | Direct Business (a) | 2                   | 3         | 4                 | 5           | Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5) |
| 1.               | Fire.....                                                  |                     |                     |           |                   |             | 0                                              |
| 2.               | Allied lines.....                                          |                     |                     |           |                   |             | 0                                              |
| 3.               | Farmowners multiple peril.....                             |                     |                     |           |                   |             | 0                                              |
| 4.               | Homeowners multiple peril.....                             | 58,023,254          |                     |           | 58,023,254        |             | 0                                              |
| 5.               | Commercial multiple peril.....                             |                     |                     |           |                   |             | 0                                              |
| 6.               | Mortgage guaranty.....                                     |                     |                     |           |                   |             | 0                                              |
| 8.               | Ocean marine.....                                          |                     |                     |           |                   |             | 0                                              |
| 9.               | Inland marine.....                                         | 135,404,855         |                     |           |                   | 135,404,855 | 0                                              |
| 10.              | Financial guaranty.....                                    |                     |                     |           |                   |             | 0                                              |
| 11.1             | Medical malpractice - occurrence.....                      |                     |                     |           |                   |             | 0                                              |
| 11.2             | Medical malpractice - claims-made.....                     |                     |                     |           |                   |             | 0                                              |
| 12.              | Earthquake.....                                            |                     |                     |           |                   |             | 0                                              |
| 13.              | Group accident and health.....                             | 149,380,966         |                     | 3,756,230 |                   | 153,137,196 | 0                                              |
| 14.              | Credit accident and health (group and individual).....     |                     |                     |           |                   |             | 0                                              |
| 15.              | Other accident and health.....                             | 97,904              |                     |           |                   | 97,904      | 0                                              |
| 16.              | Workers' compensation.....                                 |                     |                     |           |                   |             | 0                                              |
| 17.1             | Other liability - occurrence.....                          | 1,189,283           |                     |           | 1,189,283         |             | 0                                              |
| 17.2             | Other liability - claims-made.....                         | 22,250,916          |                     |           | 22,250,916        |             | 0                                              |
| 18.1             | Products liability - occurrence.....                       |                     |                     |           |                   |             | 0                                              |
| 18.2             | Products liability - claims-made.....                      |                     |                     |           |                   |             | 0                                              |
| 19.1, 19.2       | Private passenger auto liability.....                      | 221,747,196         |                     | (1)       | 221,747,195       |             | 0                                              |
| 19.3, 19.4       | Commercial auto liability.....                             |                     |                     |           |                   |             | 0                                              |
| 21.              | Auto physical damage.....                                  | 167,639,145         |                     |           | 167,639,145       |             | 0                                              |
| 22.              | Aircraft (all perils).....                                 |                     |                     |           |                   |             | 0                                              |
| 23.              | Fidelity.....                                              |                     |                     |           |                   |             | 0                                              |
| 24.              | Surety.....                                                |                     |                     |           |                   |             | 0                                              |
| 26.              | Burglary and theft.....                                    |                     |                     |           |                   |             | 0                                              |
| 27.              | Boiler and machinery.....                                  |                     |                     |           |                   |             | 0                                              |
| 28.              | Credit.....                                                |                     |                     |           |                   |             | 0                                              |
| 29.              | International.....                                         |                     |                     |           |                   |             | 0                                              |
| 30.              | Reinsurance - nonproportional assumed property.....        | XXX                 |                     |           |                   |             | 0                                              |
| 31.              | Reinsurance - nonproportional assumed liability.....       | XXX                 |                     |           |                   |             | 0                                              |
| 32.              | Reinsurance - nonproportional assumed financial lines..... | XXX                 |                     |           |                   |             | 0                                              |
| 33.              | Aggregate write-ins for other lines of business.....       | 0                   | 0                   | 0         | 0                 | 0           | 0                                              |
| 34.              | TOTALS.....                                                | 755,733,518         | 0                   | 3,756,229 | 470,849,792       | 288,639,954 | 0                                              |

DETAILS OF WRITE-INS

|       |                                                                    |   |   |   |   |   |   |
|-------|--------------------------------------------------------------------|---|---|---|---|---|---|
| 3301. | .....                                                              |   |   |   |   |   | 0 |
| 3302. | .....                                                              |   |   |   |   |   | 0 |
| 3303. | .....                                                              |   |   |   |   |   | 0 |
| 3398. | Summary of remaining write-ins for Line 33 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 |
| 3399. | Totals (Lines 3301 thru 3303 plus 3398) (Line 33 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

|                      |                                                                    | Losses Paid Less Salvage |                     |                       |                                | 5                                                | 6                            | 7                                              | 8                                                                                  |
|----------------------|--------------------------------------------------------------------|--------------------------|---------------------|-----------------------|--------------------------------|--------------------------------------------------|------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|
|                      |                                                                    | 1                        | 2                   | 3                     | 4                              |                                                  |                              |                                                |                                                                                    |
| Line of Business     |                                                                    | Direct Business          | Reinsurance Assumed | Reinsurance Recovered | Net Payments (Cols. 1 + 2 - 3) | Net Losses Unpaid Current Year (Part 2A, Col. 8) | Net Losses Unpaid Prior Year | Losses Incurred Current Year (Cols. 4 + 5 - 6) | Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1) |
| 1.                   | Fire.....                                                          |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 2.                   | Allied lines.....                                                  |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 3.                   | Farmowners multiple peril.....                                     |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 4.                   | Homeowners multiple peril.....                                     | 36,432,616               |                     | 36,432,616            | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 5.                   | Commercial multiple peril.....                                     |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 6.                   | Mortgage guaranty.....                                             |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 8.                   | Ocean marine.....                                                  |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 9.                   | Inland marine.....                                                 | 42,837,074               |                     | 42,837,074            | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 10.                  | Financial guaranty.....                                            |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 11.1                 | Medical malpractice - occurrence.....                              |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 11.2                 | Medical malpractice - claims-made.....                             |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 12.                  | Earthquake.....                                                    |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 13.                  | Group accident and health.....                                     | 15,702,488               |                     | 15,702,488            | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 14.                  | Credit accident and health (group and individual).....             |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 15.                  | Other accident and health.....                                     | 365,693                  |                     | 365,693               | .....0                         | 0                                                |                              | .....0                                         |                                                                                    |
| 16.                  | Workers' compensation.....                                         |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 17.1                 | Other liability - occurrence.....                                  | 350,000                  |                     | 350,000               | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 17.2                 | Other liability - claims-made.....                                 | 3,938,095                |                     | 3,938,095             | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 18.1                 | Products liability - occurrence.....                               |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 18.2                 | Products liability - claims-made.....                              |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 19.1, 19.2           | Private passenger auto liability.....                              | 152,853,490              | 149                 | 152,853,639           | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 19.3, 19.4           | Commercial auto liability.....                                     |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 21.                  | Auto physical damage.....                                          | 123,315,916              | (41)                | 123,315,875           | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 22.                  | Aircraft (all perils).....                                         |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 23.                  | Fidelity.....                                                      |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 24.                  | Surety.....                                                        |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 26.                  | Burglary and theft.....                                            |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 27.                  | Boiler and machinery.....                                          |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 28.                  | Credit.....                                                        |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 29.                  | International.....                                                 |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 30.                  | Reinsurance - nonproportional assumed property.....                | XXX                      |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 31.                  | Reinsurance - nonproportional assumed liability.....               | XXX                      |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 32.                  | Reinsurance - nonproportional assumed financial lines.....         | XXX                      |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 33.                  | Aggregate write-ins for other lines of business.....               | 0                        | 0                   | 0                     | .....0                         | 0                                                | 0                            | .....0                                         |                                                                                    |
| 34.                  | TOTALS.....                                                        | 375,795,371              | 108                 | 375,795,479           | .....0                         | 0                                                | 0                            | .....0                                         |                                                                                    |
| DETAILS OF WRITE-INS |                                                                    |                          |                     |                       |                                |                                                  |                              |                                                |                                                                                    |
| 3301.                | .....                                                              |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 3302.                | .....                                                              |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 3303.                | .....                                                              |                          |                     |                       | .....0                         |                                                  |                              | .....0                                         |                                                                                    |
| 3398.                | Summary of remaining write-ins for Line 33 from overflow page..... | 0                        | 0                   | 0                     | .....0                         | 0                                                | 0                            | .....0                                         | XXX                                                                                |
| 3399.                | Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above).....       | 0                        | 0                   | 0                     | .....0                         | 0                                                | 0                            | .....0                                         |                                                                                    |

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

|                  |                                                            | Reported Losses |                     |                                                                           |                                                                  | Incurred But Not Reported |                     |                   | 8                                       | 9                               |
|------------------|------------------------------------------------------------|-----------------|---------------------|---------------------------------------------------------------------------|------------------------------------------------------------------|---------------------------|---------------------|-------------------|-----------------------------------------|---------------------------------|
|                  |                                                            | 1               | 2                   | 3                                                                         | 4                                                                | 5                         | 6                   | 7                 |                                         |                                 |
| Line of Business |                                                            | Direct          | Reinsurance Assumed | Deduct Reinsurance Recoverable from Authorized and Unauthorized Companies | Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3) | Direct                    | Reinsurance Assumed | Reinsurance Ceded | Net Losses Unpaid (Cols. 4 + 5 + 6 - 7) | Unpaid Loss Adjustment Expenses |
| 1.               | Fire.....                                                  |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 2.               | Allied lines.....                                          |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 3.               | Farmowners multiple peril.....                             |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 4.               | Homeowners multiple peril.....                             | 7,807,207       |                     | 7,807,207                                                                 | 0                                                                | 18,774,450                |                     | 18,774,450        | 0                                       |                                 |
| 5.               | Commercial multiple peril.....                             |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 6.               | Mortgage guaranty.....                                     |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 8.               | Ocean marine.....                                          |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 9.               | Inland marine.....                                         | 100,320         |                     | 100,320                                                                   | 0                                                                | 16,070,000                |                     | 16,070,000        | 0                                       |                                 |
| 10.              | Financial guaranty.....                                    |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 11.1             | Medical malpractice - occurrence.....                      |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 11.2             | Medical malpractice - claims-made.....                     |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 12.              | Earthquake.....                                            |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 13.              | Group accident and health.....                             | 8,702,108       |                     | 8,702,108                                                                 | 0                                                                | 11,129,094                |                     | 11,129,094        | (a)0                                    |                                 |
| 14.              | Credit accident and health (group and individual).....     |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 15.              | Other accident and health.....                             | 1,306,419       |                     | 1,306,419                                                                 | 0                                                                | 286,667                   |                     | 286,667           | (a)0                                    |                                 |
| 16.              | Workers' compensation.....                                 |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 17.1             | Other liability - occurrence.....                          |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 17.2             | Other liability - claims-made.....                         | 14,623,181      |                     | 14,623,181                                                                | 0                                                                | 14,506,859                |                     | 14,506,859        | 0                                       |                                 |
| 18.1             | Products liability - occurrence.....                       |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 18.2             | Products liability - claims-made.....                      |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 19.1, 19.2       | Private passenger auto liability.....                      | 118,622,531     | 92                  | 118,622,623                                                               | 0                                                                | 116,677,908               |                     | 116,677,908       | 0                                       |                                 |
| 19.3, 19.4       | Commercial auto liability.....                             |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 21.              | Auto physical damage.....                                  | 4,421,720       | (1)                 | 4,421,719                                                                 | 0                                                                | 5,271,600                 |                     | 5,271,600         | 0                                       |                                 |
| 22.              | Aircraft (all perils).....                                 |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 23.              | Fidelity.....                                              |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 24.              | Surety.....                                                |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 26.              | Burglary and theft.....                                    |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 27.              | Boiler and machinery.....                                  |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 28.              | Credit.....                                                |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 29.              | International.....                                         |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                 |
| 30.              | Reinsurance - nonproportional assumed property.....        | XXX             |                     |                                                                           | 0                                                                | XXX                       |                     |                   | 0                                       |                                 |
| 31.              | Reinsurance - nonproportional assumed liability.....       | XXX             |                     |                                                                           | 0                                                                | XXX                       |                     |                   | 0                                       |                                 |
| 32.              | Reinsurance - nonproportional assumed financial lines..... | XXX             |                     |                                                                           | 0                                                                | XXX                       |                     |                   | 0                                       |                                 |
| 33.              | Aggregate write-ins for other lines of business.....       | 0               | 0                   | 0                                                                         | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                               |
| 34.              | TOTALS.....                                                | 155,583,486     | 91                  | 155,583,577                                                               | 0                                                                | 182,716,577               | 0                   | 182,716,577       | 0                                       | 0                               |

DETAILS OF WRITE-INS

|       |                                                                    |   |   |   |   |   |   |   |   |   |
|-------|--------------------------------------------------------------------|---|---|---|---|---|---|---|---|---|
| 3301. | .....                                                              |   |   |   | 0 |   |   |   | 0 |   |
| 3302. | .....                                                              |   |   |   | 0 |   |   |   | 0 |   |
| 3303. | .....                                                              |   |   |   | 0 |   |   |   | 0 |   |
| 3398. | Summary of remaining write-ins for Line 33 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3399. | Totals (Lines 3301 thru 3303 plus 3398) (Line 33 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                           | 2                                 | 3                      | 4                   |
|-------------------------------------------------------------------------------------------------|-----------------------------|-----------------------------------|------------------------|---------------------|
|                                                                                                 | Loss Adjustment<br>Expenses | Other<br>Underwriting<br>Expenses | Investment<br>Expenses | Total               |
| 1. Claim adjustment services:                                                                   |                             |                                   |                        |                     |
| 1.1 Direct.....                                                                                 | 16,389,240                  |                                   |                        | 16,389,240          |
| 1.2 Reinsurance assumed.....                                                                    |                             |                                   |                        | 0                   |
| 1.3 Reinsurance ceded.....                                                                      | 16,389,240                  |                                   |                        | 16,389,240          |
| 1.4 Net claim adjustment services (1.1 + 1.2 - 1.3).....                                        | 0                           | 0                                 | 0                      | 0                   |
| 2. Commission and brokerage:                                                                    |                             |                                   |                        |                     |
| 2.1 Direct, excluding contingent.....                                                           |                             | 5,878,793                         |                        | 5,878,793           |
| 2.2 Reinsurance assumed, excluding contingent.....                                              |                             | 330,178                           |                        | 330,178             |
| 2.3 Reinsurance ceded, excluding contingent.....                                                |                             | 9,780,865                         |                        | 9,780,865           |
| 2.4 Contingent - direct.....                                                                    |                             |                                   |                        | 0                   |
| 2.5 Contingent - reinsurance assumed.....                                                       |                             |                                   |                        | 0                   |
| 2.6 Contingent - reinsurance ceded.....                                                         |                             |                                   |                        | 0                   |
| 2.7 Policy and membership fees.....                                                             |                             |                                   |                        | 0                   |
| 2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....                 | 0                           | (3,571,895)                       | 0                      | (3,571,895)         |
| 3. Allowances to managers and agents.....                                                       |                             |                                   |                        | 0                   |
| 4. Advertising.....                                                                             |                             |                                   |                        | 0                   |
| 5. Boards, bureaus and associations.....                                                        |                             |                                   |                        | 0                   |
| 6. Surveys and underwriting reports.....                                                        |                             |                                   |                        | 0                   |
| 7. Audit of assureds' records.....                                                              |                             |                                   |                        | 0                   |
| 8. Salary and related items:                                                                    |                             |                                   |                        |                     |
| 8.1 Salaries.....                                                                               |                             |                                   |                        | 0                   |
| 8.2 Payroll taxes.....                                                                          |                             |                                   |                        | 0                   |
| 9. Employee relations and welfare.....                                                          |                             |                                   |                        | 0                   |
| 10. Insurance.....                                                                              |                             |                                   |                        | 0                   |
| 11. Directors' fees.....                                                                        |                             |                                   |                        | 0                   |
| 12. Travel and travel items.....                                                                |                             |                                   |                        | 0                   |
| 13. Rent and rent items.....                                                                    |                             |                                   |                        | 0                   |
| 14. Equipment.....                                                                              |                             |                                   |                        | 0                   |
| 15. Cost or depreciation of EDP equipment and software.....                                     |                             |                                   |                        | 0                   |
| 16. Printing and stationery.....                                                                |                             |                                   |                        | 0                   |
| 17. Postage, telephone and telegraph, exchange and express.....                                 |                             |                                   |                        | 0                   |
| 18. Legal and auditing.....                                                                     |                             |                                   |                        | 0                   |
| 19. Totals (Lines 3 to 18).....                                                                 | 0                           | 0                                 | 0                      | 0                   |
| 20. Taxes, licenses and fees:                                                                   |                             |                                   |                        |                     |
| 20.1 State and local insurance taxes deducting guaranty association credits<br>of \$.....0..... |                             | 291,901                           |                        | 291,901             |
| 20.2 Insurance department licenses and fees.....                                                |                             |                                   |                        | 0                   |
| 20.3 Gross guaranty association assessments.....                                                |                             |                                   |                        | 0                   |
| 20.4 All other (excluding federal and foreign income and real estate).....                      |                             |                                   |                        | 0                   |
| 20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4).....                            | 0                           | 291,901                           | 0                      | 291,901             |
| 21. Real estate expenses.....                                                                   |                             |                                   |                        | 0                   |
| 22. Real estate taxes.....                                                                      |                             |                                   |                        | 0                   |
| 23. Reimbursements by uninsured plans.....                                                      |                             |                                   |                        | 0                   |
| 24. Aggregate write-ins for miscellaneous expenses.....                                         | 0                           | 0                                 | 94,342                 | 94,342              |
| 25. Total expenses incurred.....                                                                | 0                           | (3,279,994)                       | 94,342                 | (a).....(3,185,652) |
| 26. Less unpaid expenses - current year.....                                                    |                             |                                   |                        | 0                   |
| 27. Add unpaid expenses - prior year.....                                                       |                             | (994,629)                         |                        | (994,629)           |
| 28. Amounts receivable relating to uninsured plans, prior year.....                             |                             |                                   |                        | 0                   |
| 29. Amounts receivable relating to uninsured plans, current year.....                           |                             |                                   |                        | 0                   |
| 30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29).....                                     | 0                           | (4,274,622)                       | 94,342                 | (4,180,280)         |

DETAILS OF WRITE-INS

|                                                                          |   |   |        |        |
|--------------------------------------------------------------------------|---|---|--------|--------|
| 2401. Accounting/Advisory Fees.....                                      |   |   | 71,270 | 71,270 |
| 2402. Bank Service Fees.....                                             |   |   | 23,072 | 23,072 |
| 2403. ....                                                               |   |   |        | 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).....       | 0 | 0 | 94,342 | 94,342 |

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

|                                                                              | 1<br>Collected<br>During Year | 2<br>Earned<br>During Year |
|------------------------------------------------------------------------------|-------------------------------|----------------------------|
| 1. U.S. government bonds.....                                                | (a).....248,533               | .....248,533               |
| 1.1 Bonds exempt from U.S. tax.....                                          | (a).....3,460,864             | .....3,571,230             |
| 1.2 Other bonds (unaffiliated).....                                          | (a).....591,510               | .....475,053               |
| 1.3 Bonds of affiliates.....                                                 | (a).....                      | .....                      |
| 2.1 Preferred stocks (unaffiliated).....                                     | (b).....                      | .....                      |
| 2.11 Preferred stocks of affiliates.....                                     | (b).....                      | .....                      |
| 2.2 Common stocks (unaffiliated).....                                        | .....                         | .....                      |
| 2.21 Common stocks of affiliates.....                                        | .....                         | .....                      |
| 3. Mortgage loans.....                                                       | (c).....                      | .....                      |
| 4. Real estate.....                                                          | (d).....                      | .....                      |
| 5. Contract loans.....                                                       | .....                         | .....                      |
| 6. Cash, cash equivalents and short-term investments.....                    | (e).....1,699,132             | .....1,699,132             |
| 7. Derivative instruments.....                                               | (f).....                      | .....                      |
| 8. Other invested assets.....                                                | .....165                      | .....165                   |
| 9. Aggregate write-ins for investment income.....                            | .....0                        | .....0                     |
| 10. Total gross investment income.....                                       | .....6,000,204                | .....5,994,113             |
| 11. Investment expenses.....                                                 |                               | (g).....94,342             |
| 12. Investment taxes, licenses and fees, excluding federal income taxes..... |                               | (g).....                   |
| 13. Interest expense.....                                                    |                               | (h).....                   |
| 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).....                              |                               | .....94,342                |
| 17. Net investment income (Line 10 minus Line 16).....                       |                               | .....5,899,771             |

DETAILS OF WRITE-INS

|                                                                                                                                                                               |        |        |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|--------|
| 0901. ....                                                                                                                                                                    | .....  | .....  |
| 0902. ....                                                                                                                                                                    | .....  | .....  |
| 0903. ....                                                                                                                                                                    | .....  | .....  |
| 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).....                                                                                                             | .....0 | .....0 |
| 1501. ....                                                                                                                                                                    |        |        |
| 1502. ....                                                                                                                                                                    |        |        |
| 1503. ....                                                                                                                                                                    |        |        |
| 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 \$.....23,915 accrual of discount less \$.....131,507 amortization of premium and less \$.....101,309 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 \$.....0 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 \$.....1,670,560 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<br>Realized<br>Gain (Loss)<br>on Sales<br>or Maturity | 2<br>Other<br>Realized<br>Adjustments | 3<br>Unrealized<br>Increases<br>(Decreases) by<br>Adjustment | 4<br>Total   |
|-----------------------------------------------------------|---------------------------------------------------------|---------------------------------------|--------------------------------------------------------------|--------------|
| 1. U.S. government bonds.....                             | .....                                                   | .....                                 | .....                                                        | .....0       |
| 1.1 Bonds exempt from U.S. tax.....                       | .....20,391                                             | .....                                 | .....                                                        | .....20,391  |
| 1.2 Other bonds (unaffiliated).....                       | .....                                                   | .....699,982                          | .....(702,922)                                               | .....(2,940) |
| 1.3 Bonds of affiliates.....                              | .....                                                   | .....                                 | .....                                                        | .....0       |
| 2.1 Preferred stocks (unaffiliated).....                  | .....                                                   | .....                                 | .....                                                        | .....0       |
| 2.11 Preferred stocks of affiliates.....                  | .....                                                   | .....                                 | .....                                                        | .....0       |
| 2.2 Common stocks (unaffiliated).....                     | .....                                                   | .....                                 | .....                                                        | .....0       |
| 2.21 Common stocks of affiliates.....                     | .....                                                   | .....                                 | .....                                                        | .....0       |
| 3. Mortgage loans.....                                    | .....                                                   | .....                                 | .....                                                        | .....0       |
| 4. Real estate.....                                       | .....                                                   | .....                                 | .....                                                        | .....0       |
| 5. Contract loans.....                                    | .....                                                   | .....                                 | .....                                                        | .....0       |
| 6. Cash, cash equivalents and short-term investments..... | .....(5,806)                                            | .....                                 | .....                                                        | .....(5,806) |
| 7. Derivative instruments.....                            | .....                                                   | .....                                 | .....                                                        | .....0       |
| 8. Other invested assets.....                             | .....                                                   | .....                                 | .....                                                        | .....0       |
| 9. Aggregate write-ins for capital gains (losses).....    | .....0                                                  | .....0                                | .....0                                                       | .....0       |
| 10. Total capital gains (losses).....                     | .....14,585                                             | .....699,982                          | .....(702,922)                                               | .....11,645  |

DETAILS OF WRITE-INS

|                                                                        |        |        |        |        |
|------------------------------------------------------------------------|--------|--------|--------|--------|
| 0901. ....                                                             | .....  | .....  | .....  | .....0 |
| 0902. ....                                                             | .....  | .....  | .....  | .....0 |
| 0903. ....                                                             | .....  | .....  | .....  | .....0 |
| 0998. Summary of remaining write-ins for Line 9 from overflow page.... | .....0 | .....0 | .....0 | .....0 |
| 0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....      | .....0 | .....0 | .....0 | .....0 |

EXHIBIT OF NONADMITTED ASSETS

|                                                                                                                             | 1<br>Current Year<br>Total<br>Nonadmitted Assets | 2<br>Prior Year<br>Total<br>Nonadmitted Assets | 3<br>Change in Total<br>Nonadmitted Assets<br>(Col. 2 - Col. 1) |
|-----------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------|------------------------------------------------|-----------------------------------------------------------------|
| 1. Bonds (Schedule D).....                                                                                                  |                                                  |                                                | .....0                                                          |
| 2. Stocks (Schedule D):                                                                                                     |                                                  |                                                |                                                                 |
| 2.1 Preferred stocks.....                                                                                                   |                                                  |                                                | .....0                                                          |
| 2.2 Common stocks.....                                                                                                      |                                                  |                                                | .....0                                                          |
| 3. Mortgage loans on real estate (Schedule B):                                                                              |                                                  |                                                |                                                                 |
| 3.1 First liens.....                                                                                                        |                                                  |                                                | .....0                                                          |
| 3.2 Other than first liens.....                                                                                             |                                                  |                                                | .....0                                                          |
| 4. Real estate (Schedule A):                                                                                                |                                                  |                                                |                                                                 |
| 4.1 Properties occupied by the company.....                                                                                 |                                                  |                                                | .....0                                                          |
| 4.2 Properties held for the production of income.....                                                                       |                                                  |                                                | .....0                                                          |
| 4.3 Properties held for sale.....                                                                                           |                                                  |                                                | .....0                                                          |
| 5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2)<br>and short-term investments (Schedule DA).....          |                                                  |                                                | .....0                                                          |
| 6. Contract loans.....                                                                                                      |                                                  |                                                | .....0                                                          |
| 7. Other invested assets (Schedule BA).....                                                                                 |                                                  |                                                | .....0                                                          |
| 8. Receivables for securities.....                                                                                          |                                                  |                                                | .....0                                                          |
| 9. Aggregate write-ins for invested assets.....                                                                             | .....0                                           | .....0                                         | .....0                                                          |
| 10. Subtotals, cash and invested assets (Lines 1 to 9).....                                                                 | .....0                                           | .....0                                         | .....0                                                          |
| 11. Title plants (for Title insurers only).....                                                                             |                                                  |                                                | .....0                                                          |
| 12. Investment income due and accrued.....                                                                                  |                                                  |                                                | .....0                                                          |
| 13. Premiums and considerations:                                                                                            |                                                  |                                                |                                                                 |
| 13.1 Uncollected premiums and agents' balances in the course of collection.....                                             | .....18,132                                      | .....11,792                                    | .....(6,340)                                                    |
| 13.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due.....                       |                                                  |                                                | .....0                                                          |
| 13.3 Accrued retrospective premiums.....                                                                                    |                                                  |                                                | .....0                                                          |
| 14. Reinsurance:                                                                                                            |                                                  |                                                |                                                                 |
| 14.1 Amounts recoverable from reinsurers.....                                                                               |                                                  |                                                | .....0                                                          |
| 14.2 Funds held by or deposited with reinsured companies.....                                                               |                                                  |                                                | .....0                                                          |
| 14.3 Other amounts receivable under reinsurance contracts.....                                                              |                                                  |                                                | .....0                                                          |
| 15. Amounts receivable relating to uninsured plans.....                                                                     |                                                  |                                                | .....0                                                          |
| 16.1 Current federal and foreign income tax recoverable and interest thereon.....                                           |                                                  |                                                | .....0                                                          |
| 16.2 Net deferred tax asset.....                                                                                            |                                                  |                                                | .....0                                                          |
| 17. Guaranty funds receivable or on deposit.....                                                                            |                                                  |                                                | .....0                                                          |
| 18. Electronic data processing equipment and software.....                                                                  |                                                  |                                                | .....0                                                          |
| 19. Furniture and equipment, including health care delivery assets.....                                                     |                                                  |                                                | .....0                                                          |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates.....                                             |                                                  |                                                | .....0                                                          |
| 21. Receivable from parent, subsidiaries and affiliates.....                                                                |                                                  |                                                | .....0                                                          |
| 22. Health care and other amounts receivable.....                                                                           |                                                  |                                                | .....0                                                          |
| 23. Aggregate write-ins for other than invested assets.....                                                                 | .....0                                           | .....0                                         | .....0                                                          |
| 24. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 10 through 23)..... | .....18,132                                      | .....11,792                                    | .....(6,340)                                                    |
| 25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                            |                                                  |                                                | .....0                                                          |
| 26. TOTALS (Lines 24 and 25).....                                                                                           | .....18,132                                      | .....11,792                                    | .....(6,340)                                                    |

DETAILS OF WRITE-INS

|                                                                          |        |        |        |
|--------------------------------------------------------------------------|--------|--------|--------|
| 0901. ....                                                               |        |        | .....0 |
| 0902. ....                                                               |        |        | .....0 |
| 0903. ....                                                               |        |        | .....0 |
| 0998. Summary of remaining write-ins for Line 9 from overflow page.....  | .....0 | .....0 | .....0 |
| 0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....        | .....0 | .....0 | .....0 |
| 2301. ....                                                               |        |        | .....0 |
| 2302. ....                                                               |        |        | .....0 |
| 2303. ....                                                               |        |        | .....0 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page..... | .....0 | .....0 | .....0 |
| 2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....       | .....0 | .....0 | .....0 |

**NOTES TO FINANCIAL STATEMENTS**

**1. Summary of Significant Accounting Policies**

**A. Accounting Practices**

The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Illinois. Effective January 1, 2001, the State of Illinois required that insurance companies domiciled in the State of Illinois prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual – Version effective January 1, 2001, subject to any deviations prescribed or permitted by the State of Illinois insurance commissioner.

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

The preparation of financial statements of the Company in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manuals requires the use of management’s estimates. Actual results could differ from those estimates.

**C. Accounting Policies**

- 1) Short-term investments are stated at cost.
- 2) Bonds are stated at amortized cost using the scientific method.
- 3) Common stocks are stated at the lower of cost or market value.
- 4) Preferred stocks are stated at amortized cost using the scientific method.
- 5) The Company has no mortgage loan obligations.
- 6) The Company has no loan-backed securities in its investment portfolio.
- 7) The Company has no investments in subsidiary companies.
- 8) The Company has no investments in joint ventures, partnerships or limited liability companies.
- 9) The Company has no derivative investments.
- 10) The Company does not use anticipated investment income as a factor in the premium deficiency calculation.
- 11) The Company uses standard loss estimation methodology in calculating liabilities for unpaid losses and loss adjustment expenses. Triangles are created to analyze the pattern of development using both case reserves and paid losses. Loss development factors are calculated to measure relative development of an accident year from one maturity point to the next. This process is completed for all coverages and accident years. From these methods, an ultimate selection factor is used and reviewed at three-month intervals. Changes are made as needed throughout the development of an accident year. Historical frequency development patterns are used to provide for unreported claims. For loss adjustment expenses, historical paid and case ALAE data is evaluated separately from losses using historical paid and case incurred ALAE data arranged in a triangular format and projected to ultimate using the same technique for losses. The Company incurs no expense and does not write business related to toxic waste clean up, asbestos related illness or other environmental exposures.
- 12) The Company has a written capitalization policy for purchases of items such as electronic data processing equipment, software, furniture and other equipment. The predefined capitalization thresholds under this policy have not changed from those of prior years.
- 13) The Company has no pharmaceutical rebate receivables.

**2 Accounting Changes and Corrections of Errors**

- A. The Company had no material changes in accounting principles and/or errors to disclose.

**3. Business Combinations and Goodwill**

- A. The Company was not involved in any business combinations during the course of the year.
- B. The Company was not involved in any merger activity during the course of the year.
- C. Since the Company was not involved in any business combination or merger activity, no impairment loss was recognized.

**4. Discontinued Operations**

- A. The Company had no discontinued operations during the current calendar year.

**5. Investments**

- A. Mortgage Loans – Not applicable
- B. Debt Restructuring – Not applicable
- C. Reverse Mortgages – Not applicable

NOTES TO FINANCIAL STATEMENTS

- D. Loan-Backed Securities – Not applicable
- E. Repurchase Agreements – Not applicable
- F. Investments in Real Estate – Not applicable
- G. Low Income Housing Tax Credits – Not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. Detail for Those Greater than 10% of Admitted Assets – Not applicable
- B. Writedowns for Impairments of Joint Ventures, Partnerships and LLCs – Not applicable

7. Investments

- A. The Company had no interest income due and accrued over 90 days past due. Therefore, all interest income due and accrued was recorded as an admitted asset during the statement year.
- B. The Company did not exclude any due and accrued interest income from admitted assets during the statement year.

8. Derivative Instruments

- A. The Company had no derivative investment instruments during the statement year.

9. Income Taxes

- A. Components of Deferred Tax Assets (DTAs) and Deferred Tax Liabilities (DTLs):

|                                                        | Dec. 31<br>2006 | Dec. 31<br>2005 |
|--------------------------------------------------------|-----------------|-----------------|
| Total gross deferred tax assets                        | 29,827          | 29,529          |
| Total gross deferred tax liabilities                   | 122,415         | 136,311         |
| Net deferred tax asset (liability)                     | (92,588)        | (106,782)       |
| Non-admitted deferred tax assets                       | 0               | 0               |
| Net admitted deferred tax assets (liabilities)         | (92,588)        | (106,782)       |
| (Increase) decrease in nonadmitted deferred tax assets | 0               | 0               |

- B. Unrecognized Deferred Tax Liabilities – Not applicable.
- C. Current Tax and Change in Deferred Tax

The provisions for income taxes incurred on earnings for the years ended December 31 are:

|                                           | 2006      | 2005       |
|-------------------------------------------|-----------|------------|
| Federal                                   | 2,395,971 | 69,372,150 |
| Foreign                                   | 158,268   | 129,643    |
| Realized capital gains tax                | 246,598   | 19,424     |
| Federal and foreign income taxes incurred | 2,800,837 | 69,521,217 |

The change in net deferred income taxes is comprised of the following:

|                                                        | Dec. 31<br>2006 | Dec. 31<br>2005 | Change   |
|--------------------------------------------------------|-----------------|-----------------|----------|
| Total deferred tax assets                              | 29,827          | 29,529          | 298      |
| Total deferred tax liabilities                         | 122,415         | 136,311         | (13,896) |
| Net deferred tax asset (liability)                     | (92,588)        | (106,782)       | 14,194   |
| Deferred tax on change in net unrealized capital gains | 117,141         | 109,989         | 7,152    |
| Net change in deferred taxes                           | 24,553          | 3,207           | 21,346   |

NOTES TO FINANCIAL STATEMENTS

D. The Company’s income tax expense and change in DTA/DTL differs from the amount obtained by applying the federal statutory rate of 35% to net Gain from Operations After Dividends to Policyholders for the following reasons:

|                                      | 2006        | Effective<br>Tax Rate |
|--------------------------------------|-------------|-----------------------|
| Pretax income                        | 9,894,330   |                       |
| Provision computed at statutory rate | 3,463,016   | 35.0%                 |
| Tax exempt interest                  | (1,064,359) | -10.8%                |
| Permanent differences                | 387,986     | 3.9%                  |
| Total                                | 2,786,643   | 28.2%                 |
| Federal income taxes incurred        | 2,554,239   | 25.8%                 |
| Realized capital gains tax           | 246,598     | 2.5%                  |
| Change in net deferred income taxes  | (14,194)    | -0.1%                 |
| Total statutory income taxes         | 2,786,643   | 28.2%                 |

- E. The Company had no loss carry forwards.
- 1)

At December 31, 2006, the Company did not have any unused operating loss carryforwards available to offset against future taxable income.
- 2)

The income tax expense available for recoupment in the event of future net losses for 2006 and 2005 is \$4,811,891 and \$27,279,091, respectively.
- F. Consolidated Federal Income Tax Return
- 1)

The Company’s federal income tax return will be consolidated with Ameriprise Financial, Inc. (Ameriprise) and its qualifying subsidiaries.
- 2)

The Company’s federal income tax will be allocated based upon an inter-company tax allocation agreement that sets forth the manner in which the total consolidated federal income tax is allocated to each member of the consolidated group. Under the procedure, each member will record an income tax expense or credit equal to the U.S. federal income tax rates on its pretax income or loss and adjusted for any applicable tax credits except to the extent of any losses or tax credits which cannot be utilized on the consolidated tax return as filed after giving effect to carrybacks. The member will be permitted to record a credit for any unused losses and tax credits to the extent they are subsequently utilized by the consolidated group.

10. Information Concerning Parent, Subsidiaries and Affiliates

- A. The Company is a wholly owned subsidiary of IDS Property Casualty Insurance Company (IDSPC). Prior to September 30, 2005, IDSPC was a subsidiary of American Express Financial Corporation (AEFC) - a subsidiary of American Express Company. On September 30, 2005, American Express executed a tax-free spin-off of the common stock of American Express Financial Corporation (AEFC) through a special dividend to American Express common shareholders. As a result of the spin-off, AEFC became Ameriprise, a publicly traded company. As of September 30, 2005, IDSPC is a subsidiary of Ameriprise.
- B. Affiliate Transactions Greater than ½ % of Admitted Assets
- The Company made the following payments to IDS Property Casualty Company in 2006:

\$4,000,000

Dividend Payment

\$3,035,000

Service Fees
- C. There were no changes to the terms of any intercompany arrangements during the calendar year that impacted the results of the financial statements.
- D. Amounts Payable/Receivable to or from Affiliate parties
- At December 31, 2006, the Company reported \$795,000 as amounts due from IDS Property Casualty Company for premium taxes and \$873,000 as amounts due to IDS Property Casualty Company for management and cost sharing arrangements. The terms of the settlement require these amounts to be settled on a quarterly basis.
- E. The Company has no guarantees or undertakings that currently exist for the benefit of an affiliate or related party that result in the material contingent exposure of the reporting entity’s or any related entity’s assets or liabilities.
- F. Management and service contracts and all cost sharing arrangements, other than cost allocation arrangements based upon generally accepted accounting principles, involving the Company or any affiliated insurer are as follows:
- 1)

Reinsurance Agreement, effective January 1, 1987, between the Company and IDS Property Casualty Insurance Company (Reinsurer), whereby the Company agrees to cede and Reinsurer agrees to reinsure certain liabilities, net of reinsurance recoveries or recoverables, under or arising out of property or casualty insurance policies that have been issued or renewed by the Company on a 100% quota share basis.
- 2)

Investment Management Agreement, effective October 1, 2005, between the Company and RiverSource Investments, LLC, whereby RiverSource Investments, LLC agreed to provide investment management and accounting services for the Company assets.

NOTES TO FINANCIAL STATEMENTS

- 3) Administrative and Services Agreement, effective January 1, 1995, between the Company and IDS Property Casualty Insurance Company (IDS) whereby IDS will provide service, actuarial, accounting, compliance, audit, legal, and other general administrative service to the Company.

4) Intercompany Tax Allocation Agreement between Ameriprise Financial Corporation and the Company, effective October 1, 2000, that outlines the allocation method for any federal income tax charge or refund that the Company may have.
- G. All outstanding shares of the Company are owned by The Parent Company, IDS Property Casualty Insurance Company, with its headquarters located in DePere, Wisconsin.
- H. The Company holds no ownership in any upstream intermediate entity including The Parent Company, IDS Property Casualty Insurance Company, and therefore has no reduction for the value of such ownership in admitted assets that were reported at the end of the statement period.
- I. The Company has had no ownership interest in any SCA entity during the statement period.
- J. The Company has had no ownership interest in any SCA entity during the statement period.
- K. The Company has had no ownership interest in any foreign subsidiary during the statement period.

10. Debt

- A. The Company had no outstanding debt at the end of the statement period.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensation Absences and Other Postretirement Benefit Plans

- A. The Company does not sponsor any retirement plans, deferred compensation plans or any other post-retirement benefit plans.
- B. The Company recognized no expense relative to any defined contribution pension plan or any other post-retirement benefit plan during the statement period.
- C. The Company had no contributions to any multi-employer benefit plans during the statement period.
- D. The Company has no employees that participate in any benefit plan that is sponsored by the parent company.
- E. Since the Company has no employees, there exists no obligation to accrue any post employment benefits.

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

- A. The Company has 500,000 shares of authorized common stock, 102,175 shares issued and 102,175 shares outstanding. Par value of each share of common stock is \$45.00 per share.
- B. The Company has no preferred stock outstanding.
- C. Dividends on common stock are paid as declared by the board of directors of the Company. Under the insurance regulations of the State of Illinois, the maximum amount of dividends the Company may pay during the current fiscal year and within a twelve month period may not exceed the Company’s statutory net income from the prior year. Accordingly, the maximum ordinary dividend allowable in 2006 was \$24,869,497. The Company paid \$4,000,000 in ordinary dividends in 2006.
- D. Dividend Restrictions - See note 13.C above.
- E. Dividend Restrictions - See note 13.C above.
- F. Mutual Surplus Advances – Not applicable.
- G. Company Stock Held For Special Purposes – Not applicable.
- H. Changes In Special Surplus Funds – Not applicable.
- I. Changes in Unassigned Funds Due To:

1) Unrealized Capital Gains and Losses

Cumulative change in surplus due to unrealized capital gains and losses equals \$861,098. The current year change in surplus due to unrealized capital gains and losses equals (\$702,922).

2) Non-Admitted Assets

Cumulative change in surplus due to non-admitted assets equals (\$18,132). The current year change in surplus due to non-admitted assets equals (\$6,340).

3) Separate Account Business - N/A – Life companies only

4) Asset Valuation Reserves – N/A – Life companies only

NOTES TO FINANCIAL STATEMENTS

5) Provision for Reinsurance

Cumulative change in surplus due to provisions for reinsurance equals (\$9,751). The current year change in surplus due to provisions for reinsurance equals \$204,041.

- J. Surplus Notes – Not applicable.
- K. Quasi-Reorganizations – Not applicable.
- L. Quasi-Reorganization Effective Date – Not applicable.

14. Contingencies

A. Contingent Commitments

The Company had no contingent commitments at the end of the statement period.

B. Assessments

The Company has no assessments outstanding that could have a material financial impact on reported results.

C. Gain Contingencies

The Company had no gain contingencies to report prior to the issuance of these financial statements.

D. All other contingencies

The Company had no other contingencies at the end of the statement period.

15. Leases

- A & B. The Company has no outstanding lease commitments.

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

- A. The Company has no financial investments with off-balance sheet risk.
- B. The Company has no financial instruments with concentrations of credit risk.
- C. The Company has no exposure to credit related losses.
- D. The Company holds no collateral.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities.

- A. Transfer of Receivables Reported as Sales - Not applicable.
- B. Transfer and Servicing of Financial Assets - Not applicable.
- C. Wash Sales - Not applicable.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially insured Plans.

- A. Administrative Services Only (ASO) Plans – Not applicable.
- B. Administrative Services Contract (ASC) Plans – Not applicable.
- C. Medicare or Similarly Structured Cost Based Reimbursement Contracts – Not applicable.

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

- A. The Company does not have any direct written premium produced by managing general agents or third party administrators that exceeds 5% of policyholders surplus.

20. September 11 Events

- A. The Company, a subsidiary of IDS Property Casualty Insurance Company, underwrites certain travel accident AD&D insurance policies for the American Express Cardmembers that are tailored for consumer and corporate travelers. As a benefit of card membership, the consumer and corporate cardholders receive free accidental death and dismemberment coverage in the amount of \$100,000 and \$350,000 respectively for each scheduled airline ticket purchased on their American Express Card. Cardmembers also have the option of purchasing additional AD&D coverage for a fee in the amounts of \$250,000, \$500,000, \$1,000,000, \$1,500,000 and \$3,000,000.

NOTES TO FINANCIAL STATEMENTS

The unfortunate events of September 11<sup>th</sup> took the lives of 83 American Express Cardmembers who were either traveling on one of the four planes that crashed or were in the World Trade Center on business. Total claims that were filed on behalf of the 83 cardmembers at 2002 year-end totaled \$15.1 million before any reinsurance recovery. Recoveries from reinsurance amount to \$7.65 million leaving a net incurred loss after reinsurance of \$7.45 million.

Other claims involving lost baggage, travel delay and retail protection were reported in the amount of \$627,000. These programs are self-insured; claims are paid as they are reported.

21. Other Items.

- A. Extraordinary Items – Not applicable.
- B. Troubled Debt Restructuring – Not applicable.
- C. Other Disclosures – Not applicable.
- D. Uncollected Premiums Receivable

At December 31, 2006, the Company reported admitted assets of \$16,432,537 for premiums receivable due from policyholders and/or enrollees. The Company routinely assesses the collectibility of these receivables. Based upon the Company experience, any uncollectible premiums receivable as of December 31, 2006, are not expected to differ materially from the nonadmitted amounts totaling \$18,132 and, therefore, no additional provision for uncollectible amounts has been recorded. The potential for any additional loss is not believed to be material to the Company’s financial position.

- E. Business Interruption Insurance Recoveries – Not applicable.

22. Events Subsequent

- A. The Company is not aware of any events subsequent to the close of the books for this statement that may have a material affect on its financial condition.

23. Reinsurance

- A. Unsecured Reinsurance Recoverable

The Company does not have any unsecured aggregate recoverable for losses, paid and unpaid, including IBNR, loss adjustment expenses and unearned premium with any individual reinsurer, authorized or unauthorized, that exceeds 3% of the Company’s policyholder surplus.

- B. Reinsurance Recoverable in Dispute

The Company does not have any reinsurance recoverable on paid and unpaid losses, including IBNR that is in dispute of payment by the participating reinsurer.

- C. Reinsurance Assumed and Ceded

- 1) There is no exposure for return commission on reinsurance contracts.
- 2) There are no additional commissions that are predicated on loss experience or any other form of profit sharing arrangements in this annual statement as a result of existing contractual arrangements.
- 3) The Company does not use protected cells as an alternative to traditional reinsurance.

- D. Uncollectible Reinsurance – Not applicable.
- E. Commutation of Ceded Reinsurance – Not applicable.
- F. Retroactive Reinsurance – Not applicable.
- G. Reinsurance Accounted for as a Deposit – Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A – D. Not applicable. The Company had no retrospective premiums accrued at the end of the statement period.

25. Change in Incurred Losses and Loss Adjustment Expenses

- A. The Company entered into a new reinsurance agreement in 2005 whereby 100% of the business remaining after the quota share arrangement referred to in note 10A is ceded to American Express (AXP) captive insurance company AMEXCO, effective July 1, 2005. AMEXCO established a reinsurance trust for the benefit of the Company equal to 105% of the Company’s ceded reserve balances. As a result of ceding reserve balances and all paid losses to AMEXCO, 2005 incurred losses were negative and 2006 incurred losses are zero.

NOTES TO FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements

A. The Company was not involved in any intercompany pooling arrangements during the statement period.

27. Structured Settlements

A & B. The Company has not entered into any structured settlements.

28. Health Care Receivables

A & B. Not applicable.

29. Participating Accident and Health Policies

A. Not applicable.

30. Premium Deficiency Reserves

A. At the end of the calendar year, the Company had \$0 liabilities relative to premium deficiency reserves.

31. High Deductibles

A. The Company has no reserve credits recorded at the end of the reporting period for unpaid claims with high deductibles.

32. Discounting of Liabilities for Unpaid Losses and Unpaid Loss Adjustment Expenses

A – C. The Company does not discount unpaid losses or unpaid loss adjustment expenses for purposes of financial reporting.

33. Asbestos and Environmental Reserves

A – F. The Company has no expense for asbestos and/or environmental claims.

34. Subscriber Savings Accounts

A. The Company is not a reciprocal insurance company.

35. Multi Peril Crop Insurance

A. Not applicable.

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                  | Gross Investment Holdings |                 | Admitted Assets as Reported in the Annual Statement |                 |
|--------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|-----------------|-----------------------------------------------------|-----------------|
|                                                                                                                                                        | 1<br>Amount               | 2<br>Percentage | 3<br>Amount                                         | 4<br>Percentage |
| 1. Bonds:                                                                                                                                              |                           |                 |                                                     |                 |
| 1.1 U.S. treasury securities.....                                                                                                                      | 5,870,625                 | 5.5             | 5,870,625                                           | 5.5             |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                         |                           |                 |                                                     |                 |
| 1.21 Issued by U.S. government agencies.....                                                                                                           | 4,329,605                 | 4.0             | 4,329,605                                           | 4.0             |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                 |                           | 0.0             |                                                     | 0.0             |
| 1.3 Foreign government (including Canada, excluding mortgage-backed securities).....                                                                   |                           | 0.0             |                                                     | 0.0             |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                   |                           |                 |                                                     |                 |
| 1.41 States, territories and possessions general obligations.....                                                                                      | 379,473                   | 0.4             | 379,473                                             | 0.4             |
| 1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....                                     | 18,282,133                | 17.0            | 18,282,133                                          | 17.0            |
| 1.43 Revenue and assessment obligations.....                                                                                                           | 56,319,919                | 52.3            | 56,319,919                                          | 52.3            |
| 1.44 Industrial development and similar obligations.....                                                                                               |                           | 0.0             |                                                     | 0.0             |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                              |                           |                 |                                                     |                 |
| 1.51 Pass-through securities:                                                                                                                          |                           |                 |                                                     |                 |
| 1.511 Issued or guaranteed by GNMA.....                                                                                                                |                           | 0.0             |                                                     | 0.0             |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                      |                           | 0.0             |                                                     | 0.0             |
| 1.513 All other.....                                                                                                                                   |                           | 0.0             |                                                     | 0.0             |
| 1.52 CMOs and REMICs:                                                                                                                                  |                           |                 |                                                     |                 |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                             |                           | 0.0             |                                                     | 0.0             |
| 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             |
| 1.523 All other.....                                                                                                                                   |                           | 0.0             |                                                     | 0.0             |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                                |                           |                 |                                                     |                 |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO).....                                                              | 1,396,986                 | 1.3             | 1,396,986                                           | 1.3             |
| 2.2 Unaffiliated foreign securities.....                                                                                                               | 250,000                   | 0.2             | 250,000                                             | 0.2             |
| 2.3 Affiliated securities.....                                                                                                                         |                           | 0.0             |                                                     | 0.0             |
| 3. Equity interests:                                                                                                                                   |                           |                 |                                                     |                 |
| 3.1 Investments in mutual funds.....                                                                                                                   |                           | 0.0             |                                                     | 0.0             |
| 3.2 Preferred stocks:                                                                                                                                  |                           |                 |                                                     |                 |
| 3.21 Affiliated.....                                                                                                                                   |                           | 0.0             |                                                     | 0.0             |
| 3.22 Unaffiliated.....                                                                                                                                 |                           | 0.0             |                                                     | 0.0             |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                    |                           |                 |                                                     |                 |
| 3.31 Affiliated.....                                                                                                                                   |                           | 0.0             |                                                     | 0.0             |
| 3.32 Unaffiliated.....                                                                                                                                 |                           | 0.0             |                                                     | 0.0             |
| 3.4 Other equity securities:                                                                                                                           |                           |                 |                                                     |                 |
| 3.41 Affiliated.....                                                                                                                                   |                           | 0.0             |                                                     | 0.0             |
| 3.42 Unaffiliated.....                                                                                                                                 | 81,543                    | 0.1             | 81,543                                              | 0.1             |
| 3.5 Other equity interests including tangible personal property under lease:                                                                           |                           |                 |                                                     |                 |
| 3.51 Affiliated.....                                                                                                                                   |                           | 0.0             |                                                     | 0.0             |
| 3.52 Unaffiliated.....                                                                                                                                 |                           | 0.0             |                                                     | 0.0             |
| 4. Mortgage loans:                                                                                                                                     |                           |                 |                                                     |                 |
| 4.1 Construction and land development.....                                                                                                             |                           | 0.0             |                                                     | 0.0             |
| 4.2 Agricultural.....                                                                                                                                  |                           | 0.0             |                                                     | 0.0             |
| 4.3 Single family residential properties.....                                                                                                          |                           | 0.0             |                                                     | 0.0             |
| 4.4 Multifamily residential properties.....                                                                                                            |                           | 0.0             |                                                     | 0.0             |
| 4.5 Commercial loans.....                                                                                                                              |                           | 0.0             |                                                     | 0.0             |
| 4.6 Mezzanine real estate loans.....                                                                                                                   |                           | 0.0             |                                                     | 0.0             |
| 5. Real estate investments:                                                                                                                            |                           |                 |                                                     |                 |
| 5.1 Property occupied by company.....                                                                                                                  |                           | 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             |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....                                                         |                           | 0.0             |                                                     | 0.0             |
| 6. Contract loans.....                                                                                                                                 |                           | 0.0             |                                                     | 0.0             |
| 7. Receivables for securities.....                                                                                                                     | 9,375                     | 0.0             | 9,375                                               | 0.0             |
| 8. Cash, cash equivalents and short-term investments.....                                                                                              | 20,699,642                | 19.2            | 20,699,642                                          | 19.2            |
| 9. Other invested assets.....                                                                                                                          |                           | 0.0             |                                                     | 0.0             |
| 10. Total invested assets.....                                                                                                                         | 107,619,301               | 100.0           | 107,619,301                                         | 100.0           |

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?

Illinois

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.

12/31/2003

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.

12/31/2003

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).

06/15/2005

3.4

By what department or departments?

Illinois Insurance Department

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 a 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<br>Name of Entity | 2<br>NAIC Co. Code | 3<br>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.

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<br>Nationality | 2<br>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 location (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<br>Affiliate Name                      | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>OTS | 6<br>FDIC | 7<br>SEC |
|------------------------------------------|-----------------------------|----------|----------|----------|-----------|----------|
| American Enterprise Investment Services  | Minneapolis, MN             |          |          |          |           | YES      |
| American Express Asset Management Intern | Minneapolis, MN             |          |          |          |           | YES      |
| American Express Asset Management, Ltd.  | Minneapolis, MN             |          |          |          |           | YES      |
| Ameriprise Bank, FSB                     | New York, NY                |          |          | YES      |           |          |
| Ameriprise Certificate Company           | Minneapolis, MN             |          |          |          |           | YES      |
| Ameriprise Financial Services, Inc.      | Minneapolis, MN             |          |          |          |           | YES      |
| Ameriprise Financial, Inc.               | Minneapolis, MN             |          |          |          |           | YES      |
| IDS Capital Holdings, Inc.               | Minneapolis, MN             |          |          |          |           | YES      |
| Kenwood Capital Management LLC           | Minneapolis, MN             |          |          |          |           | YES      |
| RiverSource Distributors                 | Minneapolis, MN             |          |          |          |           | YES      |
| RiverSource Investments LLC              | Minneapolis, MN             |          |          |          |           | YES      |
| RiverSource Service Corporation          | Minneapolis, MN             |          |          |          |           | YES      |
| Securities America Advisors, Inc.        | Omaha, NE                   |          |          |          |           | YES      |
| Securities America, Inc.                 | Omaha, NE                   |          |          |          |           | YES      |

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Ernst & Young, Minneapolis, MN

10.

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?

Bob Wainscott, Principal, Ernst & Young, Chicago, IL

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

11.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [ ☐ ]

No [ ☒ ]

11.11

Name of real estate holding company

11.12

Number of parcels involved

11.13

Total book/adjusted carrying value

11.2

If yes, provide explanation.

12

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

12.1

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

12.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [ ☐ ]

No [ ☐ ]

12.3

Have there been any changes made to any of the trust indentures during the year?

Yes [ ☐ ]

No [ ☐ ]

12.4

If answer to (12.3) is yes, has the domiciliary or entry state approved the changes?

Yes [ ☐ ]

No [ ☐ ]

N/A [ ☐ ]

BOARD OF DIRECTORS

13.

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 [ ☒ ]

No [ ☐ ]

14.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes [ ☒ ]

No [ ☐ ]

15.

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 [ ☒ ]

No [ ☐ ]

FINANCIAL

16.1

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

16.11

To directors or other officers

\$.....0

16.12

To stockholders not officers

\$.....0

16.13

Trustees, supreme or grand (Fraternal only)

\$.....0

16.2

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

16.21

To directors or other officers

\$.....0

16.22

To stockholders not officers

\$.....0

16.23

Trustees, supreme or grand (Fraternal only)

\$.....0

17.1

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 [ ☒ ]

17.2

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

17.21

Rented from others

17.22

Borrowed from others

17.23

Leased from others

17.24

Other

18.1

Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments?

Yes [ ☐ ]

No [ ☒ ]

18.2

If answer is yes:

18.21

Amount paid as losses or risk adjustment

18.22

Amount paid as expenses

18.23

Other amounts paid

19.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [ ☒ ]

No [ ☐ ]

19.2

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

\$.....794,562

INVESTMENT

20.1

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, except as shown by Schedule E-Part 3-Special Deposits?

Yes [ ☒ ]

No [ ☐ ]

20.2

If no, give full and complete information relating thereto.

21.1

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, except as shown on Schedule E-Part 3-Special Deposits, 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 17.1)

Yes [ ☐ ]

No [ ☒ ]

21.2

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

21.21

Loaned to others

21.22

Subject to repurchase agreements

21.23

Subject to reverse repurchase agreements

21.24

Subject to dollar repurchase agreements

21.25

Subject to reverse dollar repurchase agreements

21.26

Pledged as collateral

21.27

Placed under option agreements

21.28

Letter stock or securities restricted as to sale

21.29

Other

21.3

For category (21.28) provide the following:

| 1                     | 2           | 3      |
|-----------------------|-------------|--------|
| Nature of Restriction | Description | Amount |
|                       |             |        |

22.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes [ ☐ ]

No [ ☒ ]

22.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [ ☐ ]

No [ ☐ ]

N/A [ ☒ ]

23.1

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 [ ☒ ]

23.2

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

24. Excluding items in Schedule E, 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 Part 1-General, Section IV.H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [ X ]      No [   ]

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

|                            |                                                 |
|----------------------------|-------------------------------------------------|
| 1                          | 2                                               |
| Name of Custodian(s)       | Custodian's Address                             |
| The Northern Trust Company | 50 South LaSalle Street, B-7, Chicago, IL 60675 |

24.02 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       | 2           | 3                       |
| Name(s) | Location(s) | Complete Explanation(s) |
|         |             |                         |

24.03 Have there been any changes, including name changes, in the custodian(s) identified in 24.01 during the current year? Yes [   ]      No [ X ]

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

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

24.05 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                                         | 2                            | 3                                            |
| Central Registration Depository Number(s) | Name                         | Address                                      |
| 108257                                    | RiverSource Investments, LLC | Ameriprise Financial Center, Minn., MN 55474 |

25.1 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 ]

25.2 If yes, complete the following schedule:

|                |                     |                         |
|----------------|---------------------|-------------------------|
| 1              | 2                   | 3                       |
| CUSIP #        | Name of Mutual Fund | Book/Adj.Carrying Value |
|                |                     |                         |
| 25.2999. TOTAL |                     | 0                       |

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

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

26. 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                                | 2             | 3                                                                                  |
|----------------------------|----------------------------------|---------------|------------------------------------------------------------------------------------|
|                            | Statement<br>(Admitted)<br>Value | Fair<br>Value | Excess of Statement<br>over Fair Value (-),<br>or Fair Value over<br>Statement (+) |
| 26.1 Bonds.....            | 86,828,739                       | 89,358,287    | 2,529,548                                                                          |
| 26.2 Preferred stocks..... |                                  |               | .0                                                                                 |
| 26.3 Totals.....           | 86,828,739                       | 89,358,287    | 2,529,548                                                                          |

26.4 Describe the sources or methods utilized in determining the fair values:

1) The fair market value for public issues is obtained from pricing services at year end.

2) For private issues, the fair value is obtained from outside vendors.

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

27.2 If no, list exceptions:

OTHER

28.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$.....0

28.2 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    | 2           |
| Name | Amount Paid |
|      |             |

29.1 Amount of payments for legal expenses, if any? \$.....279,178

29.2 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    | 2           |
| Name | Amount Paid |
|      |             |

30.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$.....0

30.2 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    | 2           |
| Name | Amount Paid |
|      |             |

GENERAL INTERROGATORIES (continued)

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.

1.3

What portion of item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

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.

1.5

Indicate total incurred claims on all Medicare Supplement insurance.

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

1.62

Total incurred claims

1.63

Number of covered lives

All years prior to most current three years:

1.64

Total premium earned

1.65

Total incurred claims

1.66

Number of covered lives

1.7

Group policies:

Most current three years:

1.71

Total premium earned

1.72

Total incurred claims

1.73

Number of covered lives

All years prior to most current three years:

1.74

Total premium earned

1.75

Total incurred claims

1.76

Number of covered lives

2.

Health test:

|                                  | 1            | 2                  |
|----------------------------------|--------------|--------------------|
|                                  | Current Year | Prior Year         |
| 2.1 Premium Numerator.....       | \$.....0     | \$.....0           |
| 2.2 Premium Denominator.....     | \$.....0     | \$.....130,403,510 |
| 2.3 Premium Ratio (2.1/2.2)..... | .....0.0     | .....0.0           |
| 2.4 Reserve Numerator.....       | \$.....0     | \$.....0           |
| 2.5 Reserve Denominator.....     | \$.....0     | \$.....0           |
| 2.6 Reserve Ratio (2.4/2.5)..... | .....100.0   | .....0.0           |

3.1

Does the reporting entity issue both participating and non-participating policies?

Yes [ ]

No [X]

3.2

If yes, state the amount of calendar year premiums written on:

3.21

Participating

3.22

Non-participating policies

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?

%

4.4

Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.

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?

The Company does not write workers compensation insurance.

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:

AON Re models including RMS and Risk Link. The Company purchases catastrophe reinsurance with coverage limits of \$100M in excess of \$6M for its travel Accident AD&D insurance program as well as a facultative reinsurance treaty covering losses on the Canadian products.

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 property insurance loss?

The Company has a reinsurance arrangement whereby all risk relative to property exposures is ceded to an affiliate insurer, IDS Property Casualty. IDS buys catastrophe reinsurance protection to cover both direct and assumed losses arising from property damage.

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 uninsured 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.

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 [ ]

17

GENERAL INTERROGATORIES (continued)

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 [ ☒ ]

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 3% 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 3% 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) An unconditional or unilateral right by either party to commute the reinsurance contract 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 [ ☒ ]

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), 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?

Yes [ ☐ ]

No [ ☒ ]

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 30 of SSAP No. 62, 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 [ ☒ ]

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.

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 [ ☐ ]

11.1

Has this reporting entity guaranteed policies issued by any other reporting entity and now in force?

Yes [ ☐ ]

No [ ☒ ]

11.2

If yes, give full information:

12.1

If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 13.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:  
12.11 Unpaid losses  
12.12 Unpaid underwriting expenses (including loss adjustment expenses)

\$.....0

\$.....0

\$.....0

12.2

Of the amount on Line 13.3, Page 2, state the amount which 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 [ ☐ ]

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  
12.42 To

.....%

.....%

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 [ ☒ ]

12.6

If yes, state the amount thereof at December 31 of current year:  
12.61 Letters of credit  
12.62 Collateral and other funds

.....

.....

13.1

Largest net aggregate amount insured in any one risk (excluding workers' compensation):

\$.....0

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 [ ☒ ]

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 this amount.

.....4

14.1

Is the company a cedant in a multiple cedant reinsurance contract?

Yes [ ☐ ]

No [ ☒ ]

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:

GENERAL INTERROGATORIES (continued)

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

- 15.1 Has the reporting entity guaranteed any financial premium accounts?
- 15.2 If yes, give full information:
- Yes [ ] No [X]

- 16.1 Does the reporting entity write any warranty business?
- If yes, disclose the following information for each of the following types of warranty coverage:
- Yes [ ] No [X]

|                       | 1<br>Direct Losses<br>Incurred | 2<br>Direct Losses<br>Unpaid | 3<br>Direct Written<br>Premium | 4<br>Direct Premium<br>Unearned | 5<br>Direct Premium<br>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?
- Incurred but not reported losses on contracts not in force on July 1, 1984 or subsequently renewed are exempt from inclusion in Schedule F-Part 5.
- Provide the following information for this exemption:
- Yes [ ] No [X]

- 17.11 Gross amount of unauthorized reinsurance in Schedule F-Part 3 excluded from Schedule F-Part 5
- 17.12 Unfunded portion of Interrogatory 17.11
- 17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11
- 17.14 Case reserves portion of Interrogatory 17.11
- 17.15 Incurred but not reported portion of Interrogatory 17.11
- 17.16 Unearned premium portion of Interrogatory 17.11
- 17.17 Contingent commission portion of Interrogatory 17.11
- 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
- 18.19 Unfunded portion of Interrogatory 17.18
- 17.20 Paid losses and loss adjustment expenses portion of Interrogatory 17.18
- 17.21 Case reserves portion of Interrogatory 17.18
- 17.22 Incurred but not reported portion of Interrogatory 17.18
- 17.23 Unearned premium portion of Interrogatory 17.18
- 17.24 Contingent commission portion of Interrogatory 17.18

FIVE-YEAR HISTORICAL DATA

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

|                                                                                                                                                                             | 1           | 2           | 3           | 4           | 5           |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|-------------|-------------|-------------|-------------|
|                                                                                                                                                                             | 2006        | 2005        | 2004        | 2003        | 2002        |
| <b>Gross Premiums Written</b><br>(Page 8, Part 1B, Cols. 1, 2 & 3)                                                                                                          |             |             |             |             |             |
| 1. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                             | 245,187,393 | 285,425,701 | 229,423,520 | 184,304,472 | 140,327,990 |
| 2. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                         | 303,044,000 | 270,770,149 | 247,030,683 | 201,530,457 | 149,751,669 |
| 3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                   | 58,023,254  | 70,819,355  | 56,256,286  | 38,939,332  | 24,720,134  |
| 4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 33).....                                                                                                      | 153,235,100 | 154,411,446 | 164,075,897 | 155,170,228 | 140,378,492 |
| 5. Non-proportional reinsurance lines (Lines 30, 31 & 32).....                                                                                                              |             |             |             |             |             |
| 6. Total (Line 34).....                                                                                                                                                     | 759,489,747 | 781,426,651 | 696,786,386 | 579,944,489 | 455,178,285 |
| <b>Net Premiums Written</b><br>(Page 8, Part 1B, Col. 6)                                                                                                                    |             |             |             |             |             |
| 7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                             |             | 19,686,404  | 10,381,824  | 9,196,733   | 13,589,118  |
| 8. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                         |             | 30,503,855  | 80,774,489  | 64,215,237  | 53,968,431  |
| 9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                   |             |             |             |             | 626,874     |
| 10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 33).....                                                                                                     | 0           | 68,697,982  | 154,935,867 | 146,182,085 | 128,918,562 |
| 11. Non-proportional reinsurance lines (Lines 30, 31 & 32).....                                                                                                             |             |             |             |             |             |
| 12. Total (Line 34).....                                                                                                                                                    | 0           | 118,888,240 | 246,092,180 | 219,594,055 | 197,102,985 |
| <b>Statement of Income</b><br>(Page 4)                                                                                                                                      |             |             |             |             |             |
| 13. Net underwriting gain (loss) (Line 8).....                                                                                                                              | 3,279,993   | 77,372,400  | 130,454,368 | 114,020,082 | 66,011,406  |
| 14. Net investment gain (loss) (Line 11).....                                                                                                                               | 6,367,739   | 15,155,008  | 11,883,252  | 12,356,143  | 12,745,537  |
| 15. Total other income (Line 15).....                                                                                                                                       |             | 1,843,882   | 3,280,336   | 1,550,692   | 5,981,418   |
| 16. Dividends to policyholders (Line 17).....                                                                                                                               |             |             |             |             |             |
| 17. Federal and foreign income taxes incurred (Line 19).....                                                                                                                | 2,554,239   | 69,501,793  | 47,612,864  | 40,849,003  | 27,044,085  |
| 18. Net income (Line 20).....                                                                                                                                               | 7,093,493   | 24,869,497  | 98,005,092  | 87,077,914  | 57,694,276  |
| <b>Balance Sheet Lines</b><br>(Pages 2 and 3)                                                                                                                               |             |             |             |             |             |
| 19. Total admitted assets excluding protected cell business (Page 2, Line 24, Col. 3).....                                                                                  | 142,582,687 | 141,439,087 | 283,613,273 | 333,334,619 | 348,068,214 |
| 20. Premiums and considerations (Page 2, Col. 3):                                                                                                                           |             |             |             |             |             |
| 20.1 In course of collection (Line 13.1).....                                                                                                                               | 16,432,537  | 14,114,549  | 14,389,412  | 37,624,478  | 37,934,904  |
| 20.2 Deferred and not yet due (Line 13.2).....                                                                                                                              |             |             |             |             |             |
| 20.3 Accrued retrospective premiums (Line 13.3).....                                                                                                                        |             |             |             |             |             |
| 21. Total liabilities excluding protected cell business (Page 3, Line 24).....                                                                                              | 24,747,363  | 26,206,228  | 66,860,280  | 127,376,920 | 171,630,261 |
| 22. Losses (Page 3, Line 1).....                                                                                                                                            |             |             | 38,586,183  | 102,133,647 | 137,299,702 |
| 23. Loss adjustment expenses (Page 3, Line 3).....                                                                                                                          |             |             | 6,496       | 16,496      | 381,913     |
| 24. Unearned premiums (Page 3, Line 9).....                                                                                                                                 |             |             | 11,515,270  | 10,195,775  | 10,674,110  |
| 25. Capital paid up (Page 3, Lines 28 & 29).....                                                                                                                            | 4,597,875   | 4,597,875   | 4,597,875   | 4,597,875   | 4,597,875   |
| 26. Surplus as regards policyholders (Page 3, Line 35).....                                                                                                                 | 117,835,324 | 115,232,858 | 216,752,993 | 205,957,699 | 176,437,953 |
| <b>Risk-Based Capital Analysis</b>                                                                                                                                          |             |             |             |             |             |
| 27. Total adjusted capital.....                                                                                                                                             | 117,835,324 | 115,232,858 | 216,752,993 | 205,957,699 | 176,437,953 |
| 28. Authorized control level risk-based capital.....                                                                                                                        | 2,960,569   | 11,400,202  | 12,857,095  | 17,046,373  | 19,257,710  |
| <b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b><br>(Page 2, Col. 3) (Item divided by Page 2, Line 10, Col. 3) x 100.0                          |             |             |             |             |             |
| 29. Bonds (Line 1).....                                                                                                                                                     | 80.7        | 73.5        | 97.1        | 82.4        | 88.4        |
| 30. Stocks (Lines 2.1 & 2.2).....                                                                                                                                           | 0.1         | 0.1         | 0.0         | 0.0         | 0.2         |
| 31. Mortgage loans on real estate (Lines 3.1 & 3.2).....                                                                                                                    |             |             |             |             |             |
| 32. Real estate (Lines 4.1, 4.2 & 4.3).....                                                                                                                                 |             |             |             |             |             |
| 33. Cash, cash equivalents and short-term investments (Line 5).....                                                                                                         | 19.2        | 26.5        | 2.9         | 17.5        | 11.4        |
| 34. Contract loans (Line 6).....                                                                                                                                            |             |             |             |             | XXX         |
| 35. Other invested assets (Line 7).....                                                                                                                                     |             |             |             |             |             |
| 36. Receivable for securities (Line 8).....                                                                                                                                 | 0.0         | 0.0         | 0.0         |             | 0.0         |
| 37. Aggregate write-ins for invested assets (Line 9).....                                                                                                                   |             |             |             |             |             |
| 38. Cash, cash equivalents and invested assets (Line 10).....                                                                                                               | 100.0       | 100.0       | 100.0       | 100.0       | 100.0       |
| <b>Investments in Parent, Subsidiaries and Affiliates</b>                                                                                                                   |             |             |             |             |             |
| 39. Affiliated bonds (Sch. D, Summary, Line 25, Col. 1).....                                                                                                                |             |             |             |             |             |
| 40. Affiliated preferred stocks (Sch. D, Summary, Line 39, Col. 1).....                                                                                                     |             |             |             |             |             |
| 41. Affiliated common stocks (Sch. D, Summary, Line 53, Col. 2).....                                                                                                        |             |             |             |             |             |
| 42. Affiliated short-term investments (subtotals included in Schedule DA, Part 2, Col. 5, Line 11).....                                                                     |             |             |             |             |             |
| 43. Affiliated mortgage loans on real estate.....                                                                                                                           |             |             |             |             |             |
| 44. All other affiliated.....                                                                                                                                               |             |             |             |             |             |
| 45. Total of above lines 39 to 44.....                                                                                                                                      | 0           | 0           | 0           | 0           | 0           |
| 46. Percentage of investments in parent, subsidiaries and affiliates to surplus<br>as regards policyholders (Line 45 above divided by Page 3, Col. 1, Line 35 x 100.0)..... | 0.0         |             |             |             |             |

FIVE-YEAR HISTORICAL DATA

(Continued)

|                                                                                                                                                                                                   | 1           | 2             | 3            | 4            | 5            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|---------------|--------------|--------------|--------------|
|                                                                                                                                                                                                   | 2006        | 2005          | 2004         | 2003         | 2002         |
| <b>Capital and Surplus Accounts</b><br>(Page 4)                                                                                                                                                   |             |               |              |              |              |
| 47. Net unrealized capital gains (losses) (Line 24).....                                                                                                                                          |             |               | 324,834      | 209,783      | 871,475      |
| 48. Dividends to stockholders (Line 35).....                                                                                                                                                      | (4,000,000) | (243,600,000) | (87,000,000) | (57,600,000) | (53,700,000) |
| 49. Change in surplus as regards policyholders for the year (Line 38).....                                                                                                                        | 2,602,466   | (101,520,135) | 10,795,294   | 29,519,745   | 4,960,026    |
| <b>Gross Losses Paid</b><br>(Page 9, Part 2, Cols. 1 & 2)                                                                                                                                         |             |               |              |              |              |
| 50. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                                                  | 157,141,734 | 146,008,233   | 126,341,595  | 105,509,963  | 82,674,224   |
| 51. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                                              | 166,152,949 | 139,177,331   | 113,907,779  | 99,085,940   | 76,147,268   |
| 52. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                                        | 36,432,616  | 28,366,027    | 25,409,852   | 19,482,087   | 10,880,633   |
| 53. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 33).....                                                                                                                           | 16,068,181  | 17,504,527    | 76,982,417   | 47,005,914   | 44,778,062   |
| 54. Nonproportional reinsurance lines (Lines 30, 31 & 32).....                                                                                                                                    |             |               |              |              |              |
| 55. Total (Line 34).....                                                                                                                                                                          | 375,795,479 | 331,056,118   | 342,641,642  | 271,083,904  | 214,480,187  |
| <b>Net Losses Paid</b><br>(Page 9, Part 2, Col. 4)                                                                                                                                                |             |               |              |              |              |
| 56. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                                                  |             | 7,027,390     | 11,182,482   | 9,437,943    | 11,408,591   |
| 57. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                                              |             | 10,656,046    | 16,677,574   | 14,778,516   | 14,585,195   |
| 58. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                                        |             |               |              |              | 230,263      |
| 59. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 33).....                                                                                                                           |             | 9,634,809     | 77,094,642   | 47,322,943   | 45,539,742   |
| 60. Nonproportional reinsurance lines (Lines 30, 31 & 32).....                                                                                                                                    |             |               |              |              |              |
| 61. Total (Line 34).....                                                                                                                                                                          | 0           | 27,318,245    | 104,954,698  | 71,539,402   | 71,763,791   |
| <b>Operating Percentages</b><br>(Page 4) (Item divided by Page 4, Line 1) x 100.0                                                                                                                 |             |               |              |              |              |
| 62. Premiums earned (Line 1).....                                                                                                                                                                 | 100.0       | 100.0         | 100.0        | 100.0        | 100.0        |
| 63. Losses incurred (Line 2).....                                                                                                                                                                 |             | (8.6)         | 16.9         | 16.5         | 27.9         |
| 64. Loss expenses incurred (Line 3).....                                                                                                                                                          |             | 1.2           | 1.1          | 0.7          | 0.9          |
| 65. Other underwriting expenses incurred (Line 4).....                                                                                                                                            |             | 48.1          | 28.8         | 30.9         | 37.1         |
| 66. Net underwriting gain (loss) (Line 8).....                                                                                                                                                    |             | 59.3          | 53.3         | 51.8         | 34.1         |
| <b>Other Percentages</b>                                                                                                                                                                          |             |               |              |              |              |
| 67. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15<br>divided by Page 8, Part 1B, Col. 6, Line 34 x 100.0).....                                                    |             | 51.2          | 27.2         | 30.3         | 33.4         |
| 68. Losses and loss expenses incurred to premiums earned<br>(Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0).....                                                                          |             | (7.4)         | 18.0         | 17.2         | 28.7         |
| 69. Net premiums written to policyholders' surplus (Page 8, Part 1B,<br>Col. 6, Line 34, divided by Page 3, Line 35, Col. 1 x 100.0).....                                                         | (0.0)       | 103.2         | 113.5        | 106.6        | 111.7        |
| <b>One Year Loss Development (000 omitted)</b>                                                                                                                                                    |             |               |              |              |              |
| 70. Development in estimated losses and loss expenses incurred prior<br>to current year (Schedule P, Part 2-Summary, Line 12, Col. 11).....                                                       | (88)        | (21,085)      | (11,626)     | (15,351)     | (2,800)      |
| 71. Percent of development of losses and loss expenses incurred to policyholders' surplus of<br>prior year end (Line 70 above divided by Page 4, Line 21, Col. 1 x 100).....                      | (0.1)       | (9.7)         | (5.6)        | (8.7)        | (1.6)        |
| <b>Two Year Loss Development (000 omitted)</b>                                                                                                                                                    |             |               |              |              |              |
| 72. Development in estimated losses and loss expenses incurred 2 years before the<br>current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12).....                              | (21,101)    | (24,397)      | (29,132)     | (16,398)     | (27,158)     |
| 73. Percent of development of losses and loss expenses incurred to<br>reported policyholders' surplus of second prior year end<br>(Line 72 above divided by Page 4, Line 21, Col. 2 x 100.0)..... | (9.7)       | (11.8)        | (16.5)       | (9.6)        | (15.0)       |

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)



NAIC Group Code....4    NAIC Company Code....27928

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 |                             | 3<br>Dividends Paid or Credited to Policyholders on Direct Business | 4<br>Direct Unearned Premium Reserves | 5<br>Direct Losses Paid (deducting salvage) | 6<br>Direct Losses Incurred | 7<br>Direct Losses Unpaid | 8<br>Direct Defense and Cost Containment Expense Paid | 9<br>Direct Defense and Cost Containment Expense Incurred | 10<br>Direct Defense and Cost Containment Expense Unpaid | 11<br>Commissions and Brokerage Expenses | 12<br>Taxes, Licenses and Fees |
|------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|-----------------------------|---------------------------------------------------------------------|---------------------------------------|---------------------------------------------|-----------------------------|---------------------------|-------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------------|------------------------------------------|--------------------------------|
|                                                                        | 1<br>Direct Premiums Written                                                                                  | 2<br>Direct Premiums Earned |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 1. Fire.....                                                           |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 2.1 Allied lines.....                                                  |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 2.2 Multiple peril crop.....                                           |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 2.3 Federal flood.....                                                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 3. Farmowners multiple peril.....                                      |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 4. Homeowners multiple peril.....                                      | 58,023,254                                                                                                    | 73,149,382                  |                                                                     | 22,436,762                            | 36,432,613                                  | 52,960,621                  | 26,581,656                | 882,305                                               | 2,487,628                                                 | 3,123,079                                                | 956,782                                  | 1,349,554                      |
| 5.1 Commercial multiple peril (non-liability portion).....             |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 5.2 Commercial multiple peril (liability portion).....                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 6. Mortgage guaranty.....                                              |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 8. Ocean marine.....                                                   |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 9. Inland marine.....                                                  | 135,404,855                                                                                                   | 134,554,158                 |                                                                     | 2,597,599                             | 42,837,074                                  | 42,977,494                  | 16,159,316                | 229,862                                               | 229,862                                                   |                                                          |                                          | 3,046,281                      |
| 10. Financial guaranty.....                                            |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 11. Medical malpractice.....                                           |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 12. Earthquake.....                                                    |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 13. Group accident and health (b).....                                 | 149,380,966                                                                                                   | 148,596,352                 |                                                                     | 9,943,853                             | 15,702,488                                  | 21,502,364                  | 19,842,206                | 228,405                                               | 228,405                                                   |                                                          | 59,344                                   | 3,464,242                      |
| 14. Credit A & H (group and individual).....                           |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.1 Collectively renewable A&H (b).....                               |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.2 Non-cancelable A & H (b).....                                     |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.3 Guaranteed renewable A & H (b).....                               | 68,856                                                                                                        | 67,721                      |                                                                     | 38,225                                | 264,818                                     | 202,216                     | 1,393,086                 |                                                       |                                                           |                                                          | 142                                      | (2,920)                        |
| 15.4 Non-renewable for stated reasons only (b).....                    |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.5 Other accident only.....                                          | 29,048                                                                                                        | 29,305                      |                                                                     | 4,399                                 | 100,875                                     | 100,875                     | 200,000                   |                                                       |                                                           |                                                          | 311                                      | 94                             |
| 15.6 All other A & H (b).....                                          |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.7 Federal employees health benefits program premium (b).....        |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 16. Workers' compensation.....                                         |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 17. Other liability.....                                               | 23,440,199                                                                                                    | 23,824,721                  |                                                                     | 424,583                               | 4,288,095                                   | 17,965,032                  | 29,130,040                | 2,422,498                                             | 4,127,271                                                 | 4,730,939                                                | 17,180                                   | 512,242                        |
| 18. Products liability.....                                            |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 19.1 Private passenger auto no-fault (personal injury protection)..... | 21,802,582                                                                                                    | 24,728,290                  |                                                                     | 3,761,545                             | 18,507,648                                  | 17,982,375                  | 14,430,342                | 1,203,852                                             | 346,057                                                   | 1,865,239                                                | 170,158                                  | 504,329                        |
| 19.2 Other private passenger auto liability.....                       | 199,944,614                                                                                                   | 219,252,812                 |                                                                     | 34,508,658                            | 134,345,847                                 | 133,144,369                 | 220,870,069               | 6,466,917                                             | 6,287,380                                                 | 26,777,556                                               | 2,495,278                                | 4,633,647                      |
| 19.3 Commercial auto no-fault (personal injury protection).....        |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 19.4 Other commercial auto liability.....                              |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 21.1 Private passenger auto physical damage.....                       | 167,639,145                                                                                                   | 183,366,454                 |                                                                     | 29,782,898                            | 123,315,914                                 | 124,965,236                 | 9,693,349                 | 681,675                                               | 2,682,638                                                 | 3,342,216                                                | 2,179,598                                | 3,858,438                      |
| 21.2 Commercial auto physical damage.....                              |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 22. Aircraft (all perils).....                                         |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 23. Fidelity.....                                                      |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 24. Surety.....                                                        |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 26. Burglary and theft.....                                            |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 27. Boiler and machinery.....                                          |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 28. Credit.....                                                        |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 33. Aggregate write-ins for other lines of business.....               | 0                                                                                                             | 0                           | 0                                                                   | 0                                     | 0                                           | 0                           | 0                         | 0                                                     | 0                                                         | 0                                                        | 0                                        | 0                              |
| 34. TOTALS (a).....                                                    | 755,733,517                                                                                                   | 807,569,195                 | 0                                                                   | 103,498,524                           | 375,795,371                                 | 411,800,580                 | 338,300,064               | 12,115,513                                            | 16,389,239                                                | 39,839,029                                               | 5,878,793                                | 17,365,908                     |

DETAILS OF WRITE-INS

|                                                                          |   |   |   |   |   |   |   |   |   |   |   |   |
|--------------------------------------------------------------------------|---|---|---|---|---|---|---|---|---|---|---|---|
| 3301. ....                                                               |   |   |   |   |   |   |   |   |   |   |   |   |
| 3302. ....                                                               |   |   |   |   |   |   |   |   |   |   |   |   |
| 3303. ....                                                               |   |   |   |   |   |   |   |   |   |   |   |   |
| 3398. Summary of remaining write-ins for Line 33 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3399. TOTALS (Lines 3301 thru 3303 plus 3398) (Line 33 above).....       | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Finance and service charges not included in Lines 1 to 34 \$. ....1,392,202.

(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 A - VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                                                                             |   |
|-----|---------------------------------------------------------------------------------------------------------------------------------------------|---|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                                                                                |   |
| 2.  | Increase (decrease) by adjustment:                                                                                                          |   |
| 2.1 | Totals, Part 1, Column 11.....                                                                                                              |   |
| 2.2 | Totals, Part 3, Column 7.....                                                                                                               |   |
| 3.  | Cost of acquired (Totals, Part 2, Column 6, net of encumbrances (Column 7) and net of additions and permanent improvements (Column 9))..... |   |
| 4.  | Cost of additions and permanent improvements:                                                                                               |   |
| 4.1 | Totals, Part 1, Column 14.....                                                                                                              |   |
| 4.2 | Totals, Part 3, Column 9.....                                                                                                               |   |
| 5.  | Total profit (loss) on sales, Part 3, Column 14.....                                                                                        |   |
| 6.  | Increase (decrease) by foreign exchange adjustment:                                                                                         |   |
| 6.1 | Totals, Part 1, Column 12.....                                                                                                              |   |
| 6.2 | Totals, Part 3, Column 8.....                                                                                                               |   |
| 7.  | Amounts received on sales, Part 3, Column 11 and Part 1, Column 13.....                                                                     |   |
| 8.  | Book/adjusted carrying value at end of current period.....                                                                                  | 0 |
| 9.  | Total valuation allowance.....                                                                                                              |   |
| 10. | Subtotal (Lines 8 plus 9).....                                                                                                              | 0 |
| 11. | Total nonadmitted amounts.....                                                                                                              |   |
| 12. | Statement value, current period (Page 2, real estate lines, Net Admitted Assets column).....                                                | 0 |

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

|     |                                                                                                                       |   |
|-----|-----------------------------------------------------------------------------------------------------------------------|---|
| 1.  | Book value/recorded investment excluding accrued interest of mortgages owned, December 31 of prior year.....          |   |
| 2.  | Amount loaned during year:                                                                                            |   |
| 2.1 | Actual cost at time of acquisitions.....                                                                              |   |
| 2.2 | Additional investment made after acquisitions.....                                                                    | 0 |
| 3.  | Accrual of discount and mortgage interest points and commitment fees.....                                             |   |
| 4.  | Increase (decrease) by adjustment.....                                                                                |   |
| 5.  | Total profit (loss) on sale.....                                                                                      |   |
| 6.  | Amounts paid on account or in full during the year.....                                                               |   |
| 7.  | Amortization of premium.....                                                                                          |   |
| 8.  | Increase (decrease) by foreign exchange adjustment.....                                                               |   |
| 9.  | Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....            | 0 |
| 10. | Total valuation allowance.....                                                                                        |   |
| 11. | Subtotal (Lines 9 plus 10).....                                                                                       | 0 |
| 12. | Total nonadmitted amounts.....                                                                                        |   |
| 13. | Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)..... | 0 |

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Long-Term Invested Assets

|     |                                                                                                       |   |
|-----|-------------------------------------------------------------------------------------------------------|---|
| 1.  | Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....       |   |
| 2.  | Cost of acquisitions during year:                                                                     |   |
| 2.1 | Actual cost at time of acquisitions.....                                                              |   |
| 2.2 | Additional investment made after acquisitions.....                                                    | 0 |
| 3.  | Accrual of discount.....                                                                              |   |
| 4.  | Increase (decrease) by adjustment.....                                                                |   |
| 5.  | Total profit (loss) on sale.....                                                                      |   |
| 6.  | Amounts paid on account or in full during the year.....                                               |   |
| 7.  | Amortization of premium.....                                                                          |   |
| 8.  | Increase (decrease) by foreign exchange adjustment.....                                               |   |
| 9.  | Book/adjusted carrying value of long-term invested assets at end of current period.....               | 0 |
| 10. | Total valuation allowance.....                                                                        |   |
| 11. | Subtotal (Lines 9 plus 10).....                                                                       | 0 |
| 12. | Total nonadmitted amounts.....                                                                        |   |
| 13. | Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)..... | 0 |

NONE

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                                                                                                                                                |                                        | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b><br><br>Governments<br><br>(Including all obligations guaranteed<br>by governments)                                                                            | 1. United States.....                  | 5,870,625                            | 5,699,818       | 6,116,176        | 5,200,000                  |
|                                                                                                                                                                            | 2. Canada.....                         |                                      |                 |                  |                            |
|                                                                                                                                                                            | 3. Other Countries.....                |                                      |                 |                  |                            |
|                                                                                                                                                                            | 4. Totals.....                         | 5,870,625                            | 5,699,818       | 6,116,176        | 5,200,000                  |
| States, Territories and Possessions<br><br>(Direct and guaranteed)                                                                                                         | 5. United States.....                  | 379,473                              | 386,689         | 378,939          | 385,000                    |
|                                                                                                                                                                            | 6. Canada.....                         | 4,329,605                            | 3,704,827       | 4,387,962        | 4,331,046                  |
|                                                                                                                                                                            | 7. Other Countries.....                |                                      |                 |                  |                            |
|                                                                                                                                                                            | 8. Totals.....                         | 4,709,078                            | 4,091,517       | 4,766,901        | 4,716,046                  |
| Political Subdivisions of States,<br>Territories and Possessions<br><br>(Direct and guaranteed)                                                                            | 9. United States.....                  | 18,282,133                           | 19,116,095      | 18,232,397       | 18,575,000                 |
|                                                                                                                                                                            | 10. Canada.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 11. Other Countries.....               |                                      |                 |                  |                            |
|                                                                                                                                                                            | 12. Totals.....                        | 18,282,133                           | 19,116,095      | 18,232,397       | 18,575,000                 |
| Special Revenue and Special Assessment<br>Obligations and all Non-guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and their Political Subdivisions | 13. United States.....                 | 56,319,919                           | 58,517,102      | 56,353,064       | 56,390,000                 |
|                                                                                                                                                                            | 14. Canada.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 15. Other Countries.....               |                                      |                 |                  |                            |
|                                                                                                                                                                            | 16. Totals.....                        | 56,319,919                           | 58,517,102      | 56,353,064       | 56,390,000                 |
| Public Utilities<br><br>(Unaffiliated)                                                                                                                                     | 17. United States.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                            | 18. Canada.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 19. Other Countries.....               |                                      |                 |                  |                            |
|                                                                                                                                                                            | 20. Totals.....                        | 0                                    | 0               | 0                | 0                          |
| Industrial and Miscellaneous and<br>Credit Tenant Loans<br><br>(Unaffiliated)                                                                                              | 21. United States.....                 | 1,396,986                            | 1,646,828       | 1,450,036        | 1,385,951                  |
|                                                                                                                                                                            | 22. Canada.....                        | 250,000                              | 286,924         | 250,000          | 250,000                    |
|                                                                                                                                                                            | 23. Other Countries.....               |                                      |                 |                  |                            |
|                                                                                                                                                                            | 24. Totals.....                        | 1,646,986                            | 1,933,752       | 1,700,036        | 1,635,951                  |
| Parent, Subsidiaries and Affiliates                                                                                                                                        | 25. Totals.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 26. <b>Total Bonds.....</b>            | 86,828,741                           | 89,358,283      | 87,168,574       | 86,516,997                 |
| <b>PREFERRED STOCKS</b><br><br>Public Utilities<br><br>(Unaffiliated)                                                                                                      | 27. United States.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                            | 28. Canada.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 29. Other Countries.....               |                                      |                 |                  |                            |
|                                                                                                                                                                            | 30. Totals.....                        | 0                                    | 0               | 0                |                            |
| Banks, Trust and Insurance Companies<br><br>(Unaffiliated)                                                                                                                 | 31. United States.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                            | 32. Canada.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 33. Other Countries.....               |                                      |                 |                  |                            |
|                                                                                                                                                                            | 34. Totals.....                        | 0                                    | 0               | 0                |                            |
| Industrial and Miscellaneous<br><br>(Unaffiliated)                                                                                                                         | 35. United States.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                            | 36. Canada.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 37. Other Countries.....               |                                      |                 |                  |                            |
|                                                                                                                                                                            | 38. Totals.....                        | 0                                    | 0               | 0                |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                        | 39. Totals.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 40. <b>Total Preferred Stocks.....</b> | 0                                    | 0               | 0                |                            |
| <b>COMMON STOCKS</b><br><br>Public Utilities<br><br>(Unaffiliated)                                                                                                         | 41. United States.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                            | 42. Canada.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 43. Other Countries.....               |                                      |                 |                  |                            |
|                                                                                                                                                                            | 44. Totals.....                        | 0                                    | 0               | 0                |                            |
| Banks, Trust and Insurance Companies<br><br>(Unaffiliated)                                                                                                                 | 45. United States.....                 |                                      |                 |                  |                            |
|                                                                                                                                                                            | 46. Canada.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 47. Other Countries.....               |                                      |                 |                  |                            |
|                                                                                                                                                                            | 48. Totals.....                        | 0                                    | 0               | 0                |                            |
| Industrial and Miscellaneous<br><br>(Unaffiliated)                                                                                                                         | 49. United States.....                 | 81,543                               | 81,543          | 81,541           |                            |
|                                                                                                                                                                            | 50. Canada.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 51. Other Countries.....               |                                      |                 |                  |                            |
|                                                                                                                                                                            | 52. Totals.....                        | 81,543                               | 81,543          | 81,541           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                        | 53. Totals.....                        |                                      |                 |                  |                            |
|                                                                                                                                                                            | 54. <b>Total Common Stocks.....</b>    | 81,543                               | 81,543          | 81,541           |                            |
|                                                                                                                                                                            | 55. <b>Total Stocks.....</b>           | 81,543                               | 81,543          | 81,541           |                            |
|                                                                                                                                                                            | 56. <b>Total Bonds and Stocks....</b>  | 86,910,284                           | 89,439,826      | 87,250,115       |                            |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|                                                                                |            |                                                               |            |
|--------------------------------------------------------------------------------|------------|---------------------------------------------------------------|------------|
| 1. Book/adjusted carrying value of bonds and stocks, prior year.....           | 80,703,722 | 7. Amortization of premium.....                               | 131,507    |
| 2. Cost of bonds and stocks acquired, Column 7, Part 3.....                    | 24,411,608 | 8. Foreign exchange adjustment:                               |            |
| 3. Accrual of discount.....                                                    | 23,915     | 8.1 Column 15, Part 1.....                                    | (59,091)   |
| 4. Increase (decrease) by adjustment:                                          |            | 8.2 Column 19, Part 2, Section 1.....                         |            |
| 4.1 Columns 12 - 14, Part 1.....                                               |            | 8.3 Column 16, Part 2, Section 2.....                         |            |
| 4.2 Columns 15 - 17, Part 2, Section 1.....                                    |            | 8.4 Column 15, Part 4.....                                    | (643,831)  |
| 4.3 Column 15, Part 2, Section 2.....                                          |            | 9. Book/adjusted carrying value at end of current period..... | 86,910,281 |
| 4.4 Columns 11 - 13, Part 4.....                                               | 0          | 10. Total valuation allowance.....                            |            |
| 5. Total gain (loss), Column 19, Part 4.....                                   | 710,372    | 11. Subtotal (Lines 9 plus 10).....                           | 86,910,281 |
| 6. Deduct consideration for bonds and stocks disposed of, Column 7, Part 4.... | 18,104,907 | 12. Total nonadmitted amounts.....                            |            |
|                                                                                |            | 13. Statement value of bonds and stocks, current year.....    | 86,910,281 |

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<br>NAIC Designation                                                               | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 10.7 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed (a) |
|----------------------------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|--------------------------------------|----------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments, Schedules D & DA (Group 1)                                                          |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 1.1 Class 1.....                                                                                         |                        | 1,412,887                           | 4,355,366                             |                                        | 102,371               | 5,870,624                  | 5.6                                  | 5,941,465                              | 5.5                              | 5,870,624                      |                                     |
| 1.2 Class 2.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 1.3 Class 3.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 1.4 Class 4.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 1.5 Class 5.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 1.6 Class 6.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 1.7 Totals.....                                                                                          | 0                      | 1,412,887                           | 4,355,366                             | 0                                      | 102,371               | 5,870,624                  | 5.6                                  | 5,941,465                              | 5.5                              | 5,870,624                      | 0                                   |
| 2. All Other Governments, Schedules D & DA (Group 2)                                                     |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 2.1 Class 1.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 2.2 Class 2.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 2.3 Class 3.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 2.4 Class 4.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 2.5 Class 5.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 2.6 Class 6.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 2.7 Totals.....                                                                                          | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | 0                                      | 0.0                              | 0                              | 0                                   |
| 3. States, Territories and Possessions, etc., Guaranteed, Schedules D & DA (Group 3)                     |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 3.1 Class 1.....                                                                                         |                        | 4,344,605                           |                                       | 364,473                                |                       | 4,709,078                  | 4.5                                  | 6,204,327                              | 5.8                              | 4,709,077                      |                                     |
| 3.2 Class 2.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 3.3 Class 3.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 3.4 Class 4.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 3.5 Class 5.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 3.6 Class 6.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 3.7 Totals.....                                                                                          | 0                      | 4,344,605                           | 0                                     | 364,473                                | 0                     | 4,709,078                  | 4.5                                  | 6,204,327                              | 5.8                              | 4,709,077                      | 0                                   |
| 4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4) |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 4.1 Class 1.....                                                                                         | 697,111                | 746,201                             | 876,879                               | 8,681,546                              | 7,977,509             | 18,979,246                 | 18.0                                 | 11,784,612                             | 11.0                             | 18,979,245                     |                                     |
| 4.2 Class 2.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 4.3 Class 3.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 4.4 Class 4.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 4.5 Class 5.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 4.6 Class 6.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 4.7 Totals.....                                                                                          | 697,111                | 746,201                             | 876,879                               | 8,681,546                              | 7,977,509             | 18,979,246                 | 18.0                                 | 11,784,612                             | 11.0                             | 18,979,245                     | 0                                   |
| 5. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed, Schedules D & DA (Group 5)    |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 5.1 Class 1.....                                                                                         | 4,735,784              | 3,080,518                           | 6,925,907                             | 22,518,456                             | 23,054,102            | 60,314,767                 | 57.2                                 | 53,286,580                             | 49.6                             | 60,314,767                     |                                     |
| 5.2 Class 2.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 1,697,250                              | 1.6                              |                                |                                     |
| 5.3 Class 3.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 5.4 Class 4.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 5.5 Class 5.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 5.6 Class 6.....                                                                                         |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 5.7 Totals.....                                                                                          | 4,735,784              | 3,080,518                           | 6,925,907                             | 22,518,456                             | 23,054,102            | 60,314,767                 | 57.2                                 | 54,983,830                             | 51.2                             | 60,314,767                     | 0                                   |

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

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

| Quality Rating per the<br>NAIC Designation                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 10.7 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|--------------------------------------|----------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)              |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 6.1 Class 1.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 6.2 Class 2.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 6.3 Class 3.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 6.4 Class 4.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 6.5 Class 5.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 6.6 Class 6.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 6.7 Totals.....                                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | 0                                      | 0.0                              | 0                              | 0                                   |
| 7. Industrial & Miscellaneous (Unaffiliated),<br>Schedules D & DA (Group 7) |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 7.1 Class 1.....                                                            | 14,602,074             | 1,027,337                           |                                       |                                        |                       | 15,629,411                 | 14.8                                 | 28,552,838                             | 26.6                             | 3,795,213                      | 11,834,199                          |
| 7.2 Class 2.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.3 Class 3.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.4 Class 4.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.5 Class 5.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.6 Class 6.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.7 Totals.....                                                             | 14,602,074             | 1,027,337                           | 0                                     | 0                                      | 0                     | 15,629,411                 | 14.8                                 | 28,552,838                             | 26.6                             | 3,795,213                      | 11,834,199                          |
| 8. Credit Tenant Loans, Schedules D & DA (Group 8)                          |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 8.1 Class 1.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 8.2 Class 2.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 8.3 Class 3.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 8.4 Class 4.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 8.5 Class 5.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 8.6 Class 6.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 8.7 Totals.....                                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | 0                                      | 0.0                              | 0                              | 0                                   |
| 9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)          |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 9.1 Class 1.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 9.2 Class 2.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 9.3 Class 3.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 9.4 Class 4.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 9.5 Class 5.....                                                            |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 9.6 Class 6.....                                                            |                        |                                     |                                       |                                        |                       | 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<br>NAIC Designation                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 10.7 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed (a) |
|-------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|--------------------------------------|----------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 10. Total Bonds Current Year                                |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 10.1 Class 1.....                                           | 20,034,969             | 10,611,548                          | 12,158,152                            | 31,564,475                             | 31,133,982            | 105,503,126                | 100.0                                | XXX                                    | XXX                              | 93,668,926                     | 11,834,199                          |
| 10.2 Class 2.....                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | XXX                                    | XXX                              | 0                              | 0                                   |
| 10.3 Class 3.....                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | XXX                                    | XXX                              | 0                              | 0                                   |
| 10.4 Class 4.....                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | XXX                                    | XXX                              | 0                              | 0                                   |
| 10.5 Class 5.....                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | XXX                                    | XXX                              | 0                              | 0                                   |
| 10.6 Class 6.....                                           | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | XXX                                    | XXX                              | 0                              | 0                                   |
| 10.7 Totals.....                                            | 20,034,969             | 10,611,548                          | 12,158,152                            | 31,564,475                             | 31,133,982            | 105,503,126                | 100.0                                | XXX                                    | XXX                              | 93,668,926                     | 11,834,199                          |
| 10.8 Line 10.7 as a % of Col. 6.....                        | 19.0                   | 10.1                                | 11.5                                  | 29.9                                   | 29.5                  | 100.0                      | XXX                                  | XXX                                    | XXX                              | 88.8                           | 11.2                                |
| 11. Total Bonds Prior Year                                  |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 11.1 Class 1.....                                           | 42,977,885             | 8,723,838                           | 8,921,599                             | 24,324,404                             | 20,822,096            | XXX                        | XXX                                  | 105,769,822                            | 98.4                             | 82,302,335                     | 23,467,487                          |
| 11.2 Class 2.....                                           |                        |                                     | 592,250                               |                                        | 1,105,000             | XXX                        | XXX                                  | 1,697,250                              | 1.6                              | 1,697,250                      |                                     |
| 11.3 Class 3.....                                           |                        |                                     |                                       |                                        |                       | XXX                        | XXX                                  | 0                                      | 0.0                              |                                |                                     |
| 11.4 Class 4.....                                           |                        |                                     |                                       |                                        |                       | XXX                        | XXX                                  | 0                                      | 0.0                              |                                |                                     |
| 11.5 Class 5.....                                           |                        |                                     |                                       |                                        |                       | XXX                        | XXX                                  | 0                                      | 0.0                              |                                |                                     |
| 11.6 Class 6.....                                           |                        |                                     |                                       |                                        |                       | XXX                        | XXX                                  | 0                                      | 0.0                              |                                |                                     |
| 11.7 Totals.....                                            | 42,977,885             | 8,723,838                           | 9,513,849                             | 24,324,404                             | 21,927,096            | XXX                        | XXX                                  | 107,467,072                            | 100.0                            | 83,999,585                     | 23,467,487                          |
| 11.8 Line 11.7 as a % of Col. 8.....                        | 40.0                   | 8.1                                 | 8.9                                   | 22.6                                   | 20.4                  | XXX                        | XXX                                  | 100.0                                  | XXX                              | 78.2                           | 21.8                                |
| 12. Total Publicly Traded Bonds                             |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 12.1 Class 1.....                                           | 9,228,108              | 9,584,211                           | 12,158,152                            | 31,564,474                             | 31,133,982            | 93,668,927                 | 88.8                                 | 82,302,335                             | 76.6                             | 93,668,927                     | XXX                                 |
| 12.2 Class 2.....                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 1,697,250                              | 1.6                              | 0                              | XXX                                 |
| 12.3 Class 3.....                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 0                                      | 0.0                              | 0                              | XXX                                 |
| 12.4 Class 4.....                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 0                                      | 0.0                              | 0                              | XXX                                 |
| 12.5 Class 5.....                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 0                                      | 0.0                              | 0                              | XXX                                 |
| 12.6 Class 6.....                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 0                                      | 0.0                              | 0                              | XXX                                 |
| 12.7 Totals.....                                            | 9,228,108              | 9,584,211                           | 12,158,152                            | 31,564,474                             | 31,133,982            | 93,668,927                 | 88.8                                 | 83,999,585                             | 78.2                             | 93,668,927                     | XXX                                 |
| 12.8 Line 12.7 as a % of Col. 6.....                        | 9.9                    | 10.2                                | 13.0                                  | 33.7                                   | 33.2                  | 100.0                      | XXX                                  | XXX                                    | XXX                              | 100.0                          | XXX                                 |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10..... | 8.7                    | 9.1                                 | 11.5                                  | 29.9                                   | 29.5                  | 88.8                       | XXX                                  | XXX                                    | XXX                              | 88.8                           | XXX                                 |
| 13. Total Privately Placed Bonds                            |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 13.1 Class 1.....                                           | 10,806,862             | 1,027,337                           |                                       |                                        |                       | 11,834,199                 | 11.2                                 | 23,467,487                             | 21.8                             | XXX                            | 11,834,199                          |
| 13.2 Class 2.....                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 0                                      | 0.0                              | XXX                            | 0                                   |
| 13.3 Class 3.....                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 0                                      | 0.0                              | XXX                            | 0                                   |
| 13.4 Class 4.....                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 0                                      | 0.0                              | XXX                            | 0                                   |
| 13.5 Class 5.....                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 0                                      | 0.0                              | XXX                            | 0                                   |
| 13.6 Class 6.....                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 0                                      | 0.0                              | XXX                            | 0                                   |
| 13.7 Totals.....                                            | 10,806,862             | 1,027,337                           | 0                                     | 0                                      | 0                     | 11,834,199                 | 11.2                                 | 23,467,487                             | 21.8                             | XXX                            | 11,834,199                          |
| 13.8 Line 13.7 as a % of Col. 6.....                        | 91.3                   | 8.7                                 | 0.0                                   | 0.0                                    | 0.0                   | 100.0                      | XXX                                  | XXX                                    | XXX                              | XXX                            | 100.0                               |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10..... | 10.2                   | 1.0                                 | 0.0                                   | 0.0                                    | 0.0                   | 11.2                       | XXX                                  | XXX                                    | XXX                              | XXX                            | 11.2                                |

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

SCHEDULE D - PART 1A - SECTION 2

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

|                                                                                                                      | 1                 | 2                              | 3                                | 4                                 | 5                | 6                     | 7                               | 8                                 | 9                           | 10                       | 11                        |
|----------------------------------------------------------------------------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                                                                                 | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | Total<br>Current Year | Column 6 as a<br>% of Line 10.7 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed |
| 1. <b>U.S. Governments, Schedules D &amp; DA (Group 1)</b>                                                           |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 1.1 Issuer Obligations.....                                                                                          |                   | 1,412,887                      | 4,355,366                        |                                   | 102,371          | 5,870,624             | 5.6                             | 5,941,465                         | 5.5                         | 5,870,624                |                           |
| 1.2 Single Class Mortgage-Backed/Asset-Backed Securities.....                                                        |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 1.7 Totals.....                                                                                                      | 0                 | 1,412,887                      | 4,355,366                        | 0                                 | 102,371          | 5,870,624             | 5.6                             | 5,941,465                         | 5.5                         | 5,870,624                | 0                         |
| 2. <b>All Other Governments, Schedules D &amp; DA (Group 2)</b>                                                      |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 2.1 Issuer Obligations.....                                                                                          |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.2 Single Class Mortgage-Backed/Asset-Backed Securities.....                                                        |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                                                                  |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 2.3 Defined.....                                                                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.4 Other.....                                                                                                       |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES:                                                  |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 2.5 Defined.....                                                                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.6 Other.....                                                                                                       |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 2.7 Totals.....                                                                                                      | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 3. <b>States, Territories and Possessions, Guaranteed, Schedules D &amp; DA (Group 3)</b>                            |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 3.1 Issuer Obligations.....                                                                                          |                   | 4,344,605                      |                                  | 364,473                           |                  | 4,709,078             | 4.5                             | 6,204,327                         | 5.8                         | 4,709,077                |                           |
| 3.2 Single Class Mortgage-Backed/Asset-Backed Securities.....                                                        |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                                                                  |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 3.3 Defined.....                                                                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.4 Other.....                                                                                                       |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES:                                                  |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 3.5 Defined.....                                                                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.6 Other.....                                                                                                       |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 3.7 Totals.....                                                                                                      | 0                 | 4,344,605                      | 0                                | 364,473                           | 0                | 4,709,078             | 4.5                             | 6,204,327                         | 5.8                         | 4,709,077                | 0                         |
| 4. <b>Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D &amp; DA (Group 4)</b>  |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 4.1 Issuer Obligations.....                                                                                          | 697,111           | 746,201                        | 876,879                          | 8,681,546                         | 7,977,509        | 18,979,246            | 18.0                            | 11,784,612                        | 11.0                        | 18,979,245               |                           |
| 4.2 Single Class Mortgage-Backed/Asset-Backed Securities.....                                                        |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                                                                  |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 4.3 Defined.....                                                                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.4 Other.....                                                                                                       |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES:                                                  |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 4.5 Defined.....                                                                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.6 Other.....                                                                                                       |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 4.7 Totals.....                                                                                                      | 697,111           | 746,201                        | 876,879                          | 8,681,546                         | 7,977,509        | 18,979,246            | 18.0                            | 11,784,612                        | 11.0                        | 18,979,245               | 0                         |
| 5. <b>Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed, Schedules D &amp; DA (Group 5)</b> |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 5.1 Issuer Obligations.....                                                                                          | 4,735,784         | 3,080,518                      | 6,925,907                        | 22,518,456                        | 23,054,102       | 60,314,767            | 57.2                            | 54,983,830                        | 51.2                        | 60,314,767               |                           |
| 5.2 Single Class Mortgage-Backed/Asset-Backed Securities.....                                                        |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                                                                  |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 5.3 Defined.....                                                                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 5.4 Other.....                                                                                                       |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES:                                                  |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 5.5 Defined.....                                                                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 5.6 Other.....                                                                                                       |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 5.7 Totals.....                                                                                                      | 4,735,784         | 3,080,518                      | 6,925,907                        | 22,518,456                        | 23,054,102       | 60,314,767            | 57.2                            | 54,983,830                        | 51.2                        | 60,314,767               | 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

|                                                                             | 1                 | 2                              | 3                                | 4                                 | 5                | 6                     | 7                               | 8                                 | 9                           | 10                       | 11                        |
|-----------------------------------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                                        | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | Total<br>Current Year | Column 6 as a<br>% of Line 10.7 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed |
| 6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)              |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 6.1 Issuer Obligations.....                                                 |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 6.2 Single Class Mortgage-Backed/Asset-Backed Securities.....               |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                         |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 6.3 Defined.....                                                            |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 6.4 Other.....                                                              |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES:         |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 6.5 Defined.....                                                            |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 6.6 Other.....                                                              |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 6.7 Totals.....                                                             | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 7. Industrial & Miscellaneous (Unaffiliated),<br>Schedules D & DA (Group 7) |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 7.1 Issuer Obligations.....                                                 | 14,602,074        | 1,027,337                      |                                  |                                   |                  | 15,629,411            | 14.8                            | 28,552,838                        | 26.6                        | 3,795,213                | 11,834,199                |
| 7.2 Single Class Mortgage-Backed/Asset-Backed Securities.....               |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                         |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 7.3 Defined.....                                                            |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.4 Other.....                                                              |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES:         |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 7.5 Defined.....                                                            |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.6 Other.....                                                              |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 7.7 Totals.....                                                             | 14,602,074        | 1,027,337                      | 0                                | 0                                 | 0                | 15,629,411            | 14.8                            | 28,552,838                        | 26.6                        | 3,795,213                | 11,834,199                |
| 8. Credit Tenant Loans, Schedules D & DA (Group 8)                          |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 8.1 Issuer Obligations.....                                                 |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 8.7 Totals.....                                                             | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | 0                         |
| 9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)          |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 9.1 Issuer Obligations.....                                                 |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 9.2 Single Class Mortgage-Backed/Asset-Backed Securities.....               |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                         |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 9.3 Defined.....                                                            |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 9.4 Other.....                                                              |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES:         |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 9.5 Defined.....                                                            |                   |                                |                                  |                                   |                  | 0                     | 0.0                             |                                   | 0.0                         |                          |                           |
| 9.6 Other.....                                                              |                   |                                |                                  |                                   |                  | 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

|                                                                     | 1                 | 2                              | 3                                | 4                                 | 5                | 6                     | 7                               | 8                                 | 9                           | 10                       | 11                        |
|---------------------------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                                | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | Total<br>Current Year | Column 6 as a<br>% of Line 10.7 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed |
| 10. <b>Total Bonds Current Year</b>                                 |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 10.1 Issuer Obligations.....                                        | 20,034,969        | 10,611,548                     | 12,158,152                       | 31,564,475                        | 31,133,982       | 105,503,126           | 100.0                           | XXX                               | XXX                         | 93,668,926               | 11,834,199                |
| 10.2 Single Class Mortgage-Backed/Asset-Backed Securities.....      | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                             | XXX                               | XXX                         | 0                        | 0                         |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                 |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 10.3 Defined.....                                                   | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                             | XXX                               | XXX                         | 0                        | 0                         |
| 10.4 Other.....                                                     | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                             | XXX                               | XXX                         | 0                        | 0                         |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES: |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 10.5 Defined.....                                                   | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                             | XXX                               | XXX                         | 0                        | 0                         |
| 10.6 Other.....                                                     | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                             | XXX                               | XXX                         | 0                        | 0                         |
| 10.7 Totals.....                                                    | 20,034,969        | 10,611,548                     | 12,158,152                       | 31,564,475                        | 31,133,982       | 105,503,126           | 100.0                           | XXX                               | XXX                         | 93,668,926               | 11,834,199                |
| 10.8 Line 10.7 as a % of Col. 6.....                                | 19.0              | 10.1                           | 11.5                             | 29.9                              | 29.5             | 100.0                 | XXX                             | XXX                               | XXX                         | 88.8                     | 11.2                      |
| 11. <b>Total Bonds Prior Year</b>                                   |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 11.1 Issuer Obligations.....                                        | 42,977,885        | 8,723,838                      | 9,513,849                        | 24,324,404                        | 21,927,096       | XXX                   | XXX                             | 107,467,072                       | 100.0                       | 83,999,585               | 23,467,487                |
| 11.2 Single Class Mortgage-Backed/Asset-Backed Securities.....      |                   |                                |                                  |                                   |                  | XXX                   | XXX                             | 0                                 | 0.0                         |                          |                           |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                 |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 11.3 Defined.....                                                   |                   |                                |                                  |                                   |                  | XXX                   | XXX                             | 0                                 | 0.0                         |                          |                           |
| 11.4 Other.....                                                     |                   |                                |                                  |                                   |                  | XXX                   | XXX                             | 0                                 | 0.0                         |                          |                           |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES: |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 11.5 Defined.....                                                   |                   |                                |                                  |                                   |                  | XXX                   | XXX                             | 0                                 | 0.0                         |                          |                           |
| 11.6 Other.....                                                     |                   |                                |                                  |                                   |                  | XXX                   | XXX                             | 0                                 | 0.0                         |                          |                           |
| 11.7 Totals.....                                                    | 42,977,885        | 8,723,838                      | 9,513,849                        | 24,324,404                        | 21,927,096       | XXX                   | XXX                             | 107,467,072                       | 100.0                       | 83,999,585               | 23,467,487                |
| 11.8 Line 11.7 as a % of Col. 8.....                                | 40.0              | 8.1                            | 8.9                              | 22.6                              | 20.4             | XXX                   | XXX                             | 100.0                             | XXX                         | 78.2                     | 21.8                      |
| 12. <b>Total Publicly Traded Bonds</b>                              |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 12.1 Issuer Obligations.....                                        | 9,228,108         | 9,584,211                      | 12,158,152                       | 31,564,474                        | 31,133,982       | 93,668,927            | 88.8                            | 83,999,585                        | 78.2                        | 93,668,927               | XXX                       |
| 12.2 Single Class Mortgage-Backed/Asset-Backed Securities.....      |                   |                                |                                  |                                   |                  | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | XXX                       |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                 |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 12.3 Defined.....                                                   |                   |                                |                                  |                                   |                  | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | XXX                       |
| 12.4 Other.....                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | XXX                       |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES: |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 12.5 Defined.....                                                   |                   |                                |                                  |                                   |                  | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | XXX                       |
| 12.6 Other.....                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             | 0                                 | 0.0                         | 0                        | XXX                       |
| 12.7 Totals.....                                                    | 9,228,108         | 9,584,211                      | 12,158,152                       | 31,564,474                        | 31,133,982       | 93,668,927            | 88.8                            | 83,999,585                        | 78.2                        | 93,668,927               | XXX                       |
| 12.8 Line 12.7 as a % of Col. 6.....                                | 9.9               | 10.2                           | 13.0                             | 33.7                              | 33.2             | 100.0                 | XXX                             | XXX                               | XXX                         | 100.0                    | XXX                       |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10.....         | 8.7               | 9.1                            | 11.5                             | 29.9                              | 29.5             | 88.8                  | XXX                             | XXX                               | XXX                         | 88.8                     | XXX                       |
| 13. <b>Total Privately Placed Bonds</b>                             |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 13.1 Issuer Obligations.....                                        | 10,806,862        | 1,027,337                      |                                  |                                   |                  | 11,834,199            | 11.2                            | 23,467,487                        | 21.8                        | XXX                      | 11,834,199                |
| 13.2 Single Class Mortgage-Backed/Asset-Backed Securities.....      |                   |                                |                                  |                                   |                  | 0                     | 0.0                             | 0                                 | 0.0                         | XXX                      | 0                         |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                 |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 13.3 Defined.....                                                   |                   |                                |                                  |                                   |                  | 0                     | 0.0                             | 0                                 | 0.0                         | XXX                      | 0                         |
| 13.4 Other.....                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             | 0                                 | 0.0                         | XXX                      | 0                         |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES: |                   |                                |                                  |                                   |                  |                       |                                 |                                   |                             |                          |                           |
| 13.5 Defined.....                                                   |                   |                                |                                  |                                   |                  | 0                     | 0.0                             | 0                                 | 0.0                         | XXX                      | 0                         |
| 13.6 Other.....                                                     |                   |                                |                                  |                                   |                  | 0                     | 0.0                             | 0                                 | 0.0                         | XXX                      | 0                         |
| 13.7 Totals.....                                                    | 10,806,862        | 1,027,337                      | 0                                | 0                                 | 0                | 11,834,199            | 11.2                            | 23,467,487                        | 21.8                        | XXX                      | 11,834,199                |
| 13.8 Line 13.7 as a % of Col. 6.....                                | 91.3              | 8.7                            | 0.0                              | 0.0                               | 0.0              | 100.0                 | XXX                             | XXX                               | XXX                         | XXX                      | 100.0                     |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10.....         | 10.2              | 1.0                            | 0.0                              | 0.0                               | 0.0              | 11.2                  | XXX                             | XXX                               | XXX                         | XXX                      | 11.2                      |

SCHEDULE DA - PART 2 - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                      | 1         | 2         | 3                 | 4                                               | 5                                                           |
|----------------------------------------------------------------------|-----------|-----------|-------------------|-------------------------------------------------|-------------------------------------------------------------|
|                                                                      | Total     | Bonds     | Mortgage<br>Loans | Other<br>Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and<br>Affiliates |
| 1. Book/adjusted carrying value December 31 of prior year.....       | 0         |           |                   |                                                 |                                                             |
| 2. Cost of short-term investments acquired.....                      | 1,381,357 | 1,381,357 |                   |                                                 |                                                             |
| 3. Increase (decrease) by adjustment.....                            | 18,643    | 18,643    |                   |                                                 |                                                             |
| 4. Increase (decrease) by foreign exchange adjustment.....           | 0         |           |                   |                                                 |                                                             |
| 5. Total profit (loss) on disposal of short-term investments.....    | 0         |           |                   |                                                 |                                                             |
| 6. Consideration received on disposal of short-term investments..... | 1,400,000 | 1,400,000 |                   |                                                 |                                                             |
| 7. Book/adjusted carrying value, current year.....                   | 0         | 0         | 0                 | 0                                               | 0                                                           |
| 8. Total valuation allowance.....                                    | 0         |           |                   |                                                 |                                                             |
| 9. Subtotal (Lines 7 plus 8).....                                    | 0         | 0         | 0                 | 0                                               | 0                                                           |
| 10. Total nonadmitted amounts.....                                   | 0         |           |                   |                                                 |                                                             |
| 11. Statement value (Lines 9 minus 10).....                          | 0         | 0         | 0                 | 0                                               | 0                                                           |
| 12. Income collected during year .....                               | 18,643    | 18,643    |                   |                                                 |                                                             |
| 13. Income earned during year.....                                   | 18,643    | 18,643    |                   |                                                 |                                                             |

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

Sch. DB-Pt. A-Verification Between Years  
NONE

Sch. DB-Pt. B-Verification Between Years  
NONE

Sch. DB-Pt. C-Verification Between Years  
NONE

Sch. DB-Pt. D-Verification Between Years  
NONE

Sch. DB-Pt. E-Verification  
NONE

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

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

SCHEDULE F - PART 1

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

| 1<br><br>Federal<br>ID<br>Number          | 2<br><br>NAIC<br>Company<br>Code              | 3<br><br><br>Name of Reinsured           | 4<br><br>Domiciliary<br>Jurisdiction | 5<br><br>Assumed<br>Premium | Reinsurance On                                          |                                          |                         | 9<br><br>Contingent<br>Commissions<br>Payable | 10<br><br>Assumed<br>Premiums<br>Receivable | 11<br><br>Unearned<br>Premium | 12<br><br>Funds Held by<br>or Deposited<br>With Reinsured<br>Companies | 13<br><br>Letters of<br>Credit<br>Posted | 14<br><br>Amount of Assets<br>Pledged or<br>Compensating<br>Balances to Secure<br>Letters of Credit | 15<br><br>Amount of<br>Assets<br>Pledged or<br>Collateral<br>Held in Trust |
|-------------------------------------------|-----------------------------------------------|------------------------------------------|--------------------------------------|-----------------------------|---------------------------------------------------------|------------------------------------------|-------------------------|-----------------------------------------------|---------------------------------------------|-------------------------------|------------------------------------------------------------------------|------------------------------------------|-----------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|
|                                           |                                               |                                          |                                      |                             | 6<br><br>Paid Losses and<br>Loss Adjustment<br>Expenses | 7<br><br>Known Case<br>Losses<br>and LAE | 8<br><br>Cols.<br>6 + 7 |                                               |                                             |                               |                                                                        |                                          |                                                                                                     |                                                                            |
| Other U. S. Unaffiliated Insurers:        |                                               |                                          |                                      |                             |                                                         |                                          |                         |                                               |                                             |                               |                                                                        |                                          |                                                                                                     |                                                                            |
| 95-6027860.....                           | 24813.....                                    | Balboa Insurance Company.....            | CA.....                              | 3,756                       |                                                         |                                          | 0                       |                                               |                                             |                               |                                                                        |                                          |                                                                                                     |                                                                            |
| 0599999.                                  | Other U. S. Unaffiliated Insurers.....        |                                          |                                      | 3,756                       | 0                                                       | 0                                        | 0                       | 0                                             | 0                                           | 0                             | 0                                                                      | 0                                        | 0                                                                                                   | 0                                                                          |
| Pools and Associations - Mandatory Pools: |                                               |                                          |                                      |                             |                                                         |                                          |                         |                                               |                                             |                               |                                                                        |                                          |                                                                                                     |                                                                            |
| AA-9991148...                             | 00000.....                                    | South Carolina Reinsurance Facility..... | SC.....                              | (0)                         |                                                         | 0                                        | 0                       |                                               |                                             |                               |                                                                        |                                          |                                                                                                     |                                                                            |
| 0699999.                                  | Pools and Associations - Mandatory Pools..... |                                          |                                      | (0)                         | 0                                                       | 0                                        | 0                       | 0                                             | 0                                           | 0                             | 0                                                                      | 0                                        | 0                                                                                                   | 0                                                                          |
| 0899999.                                  | Total Pools and Associations.....             |                                          |                                      | (0)                         | 0                                                       | 0                                        | 0                       | 0                                             | 0                                           | 0                             | 0                                                                      | 0                                        | 0                                                                                                   | 0                                                                          |
| 9999999.                                  | Totals.....                                   |                                          |                                      | 3,756                       | 0                                                       | 0                                        | 0                       | 0                                             | 0                                           | 0                             | 0                                                                      | 0                                        | 0                                                                                                   | 0                                                                          |

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effectuated or (Canceled) during Current Year

| 1<br>Federal<br>ID<br>Number | 2<br>NAIC<br>Company<br>Code | 3<br><br>Name of Company | 4<br><br>Date of Contract | 5<br><br>Original Premium | 6<br><br>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. Non-Pool

|            |       |                                             |    |  |         |   |   |         |   |         |        |        |   |         |   |       |         |   |
|------------|-------|---------------------------------------------|----|--|---------|---|---|---------|---|---------|--------|--------|---|---------|---|-------|---------|---|
| 39-1173498 | 29068 | IDS Property Casualty Insurance Co          | WI |  | 470,850 |   |   | 145,475 |   | 155,231 | 52,901 | 90,914 |   | 444,521 |   | (492) | 445,012 |   |
| 0299999    |       | Total Authorized Affiliates - U.S. Non-Pool |    |  | 470,850 | 0 | 0 | 145,475 | 0 | 155,231 | 52,901 | 90,914 | 0 | 444,521 | 0 | (492) | 445,012 | 0 |
| 0499999    |       | Total Authorized Affiliates                 |    |  | 470,850 | 0 | 0 | 145,475 | 0 | 155,231 | 52,901 | 90,914 | 0 | 444,521 | 0 | (492) | 445,012 | 0 |

Other U.S. Unaffiliated Insurers

|            |       |                                                   |    |  |     |   |   |       |   |     |   |    |   |       |   |     |       |   |
|------------|-------|---------------------------------------------------|----|--|-----|---|---|-------|---|-----|---|----|---|-------|---|-----|-------|---|
| 91-6027719 | 70025 | General Elec Capital Assurance Company            | DE |  | 64  |   |   | 1,306 |   | 86  |   | 25 |   | 1,417 | 1 | (1) | 1,417 |   |
| 02-0172170 | 23841 | New Hampshire Insurance Co. - AIG                 | PA |  | 402 |   |   |       |   |     |   | 10 |   | 10    |   |     | 10    |   |
| 47-0698507 | 23680 | Odyssey America Reinsurance Co.                   | CT |  | 19  |   |   |       |   |     |   |    |   | 0     |   |     | 0     |   |
| 36-6071399 | 70688 | Transamerica Financial Life Insurance Company     | NY |  | 32  |   |   |       |   | 201 |   | 18 |   | 219   | 0 |     | 218   |   |
| 13-5616275 | 19453 | Transatlantic Rein Co.                            | NY |  | 101 |   |   |       |   |     |   | 15 |   | 15    |   |     | 15    |   |
| 0599999    |       | Total Authorized Other U.S. Unaffiliated Insurers |    |  | 619 | 0 | 0 | 1,306 | 0 | 287 | 0 | 67 | 0 | 1,660 | 2 | (1) | 1,660 | 0 |

Other Non-U.S. Insurers

|            |       |                                               |    |  |         |   |   |         |   |         |        |        |   |         |   |       |         |   |
|------------|-------|-----------------------------------------------|----|--|---------|---|---|---------|---|---------|--------|--------|---|---------|---|-------|---------|---|
| AA-1340125 | 00000 | Hannover Ruckversicherungs-Aktiengesellschaft | DE |  | 190     |   |   |         |   |         |        |        |   | 0       |   |       | 0       |   |
| AA-1126033 | 00000 | Lloyds Syndicate Number 0033                  | UK |  | 2       |   |   |         |   | 0       |        |        |   | 0       |   |       | 0       |   |
| AA-1126382 | 00000 | Lloyds Syndicate Number 0382                  | UK |  | 35      |   |   |         |   | 0       |        |        |   | 0       |   |       | 0       |   |
| AA-1126510 | 00000 | Lloyds Syndicate Number 0510                  | UK |  | 189     |   |   |         |   |         |        | 22     |   | 22      |   |       | 22      |   |
| AA-1126557 | 00000 | Lloyds Syndicate Number 0557                  | UK |  | 33      |   |   |         |   | 0       |        |        |   | 0       |   |       | 0       |   |
| AA-1126566 | 00000 | Lloyds Syndicate Number 0566                  | UK |  | 51      |   |   |         |   | 10      |        |        |   | 10      |   |       | 10      |   |
| AA-1126570 | 00000 | Lloyds Syndicate Number 0570                  | UK |  | 106     |   |   |         |   | 15      |        |        |   | 15      |   |       | 15      |   |
| AA-1126609 | 00000 | Lloyds Syndicate Number 0609                  | UK |  | 15      |   |   |         |   |         |        |        |   | 0       |   |       | 0       |   |
| AA-1126727 | 00000 | Lloyds Syndicate Number 0727                  | UK |  | 7       |   |   |         |   | 0       |        |        |   | 0       |   |       | 0       |   |
| AA-1126780 | 00000 | Lloyds Syndicate Number 0780                  | UK |  | 6       |   |   |         |   |         |        |        |   | 0       |   |       | 0       |   |
| AA-1126807 | 00000 | Lloyds Syndicate Number 0807                  | UK |  | 86      |   |   |         |   |         |        |        |   | 0       |   |       | 0       |   |
| AA-1126958 | 00000 | Lloyds Syndicate Number 0958                  | UK |  | 3       |   |   |         |   |         |        |        |   | 0       |   |       | 0       |   |
| AA-1127243 | 00000 | Lloyds Syndicate Number 1243                  | UK |  | 20      |   |   |         |   |         |        |        |   | 0       |   |       | 0       |   |
| AA-1127861 | 00000 | Lloyds Syndicate Number 1861                  | UK |  | 9       |   |   |         |   |         |        |        |   | 0       |   |       | 0       |   |
| AA-1128001 | 00000 | Lloyds Syndicate Number 2001                  | UK |  | 106     |   |   |         |   |         |        | 7      |   | 7       |   |       | 7       |   |
| AA-1128003 | 00000 | Lloyds Syndicate Number 2003                  | UK |  | 77      |   |   |         |   |         |        | 15     |   | 15      |   |       | 15      |   |
| AA-1128010 | 00000 | Lloyds Syndicate Number 2010                  | UK |  | 36      |   |   |         |   |         |        |        |   | 0       |   |       | 0       |   |
| AA-1128020 | 00000 | Lloyds Syndicate Number 2020                  | UK |  | 64      |   |   |         |   |         |        | 12     |   | 12      |   |       | 12      |   |
| AA-1128791 | 00000 | Lloyds Syndicate Number 2791                  | UK |  | 103     |   |   |         |   | 0       |        |        |   | 0       |   |       | 0       |   |
| AA-1128987 | 00000 | Lloyds Syndicate Number 2987                  | UK |  | 47      |   |   |         |   |         |        |        |   | 0       |   |       | 0       |   |
| AA-1129000 | 00000 | Lloyds Syndicate Number 3000                  | UK |  | 10      |   |   |         |   | 0       |        |        |   | 0       |   |       | 0       |   |
| AA-1126006 | 00000 | Lloyds Syndicate Number 4472                  | UK |  | 31      |   |   |         |   |         |        | 6      |   | 6       |   |       | 6       |   |
| AA-1126003 | 00000 | Lloyds Syndicate Number 5000                  | UK |  | 64      |   |   |         |   |         |        | 12     |   | 12      |   |       | 12      |   |
| 0899999    |       | Total Authorized Other Non-U.S. Insurers      |    |  | 1,291   | 0 | 0 | 0       | 0 | 0       | 0      | 98     | 0 | 98      | 0 | 0     | 98      | 0 |
| 0999999    |       | Total Authorized                              |    |  | 472,760 | 0 | 0 | 146,781 | 0 | 155,517 | 52,901 | 91,080 | 0 | 446,279 | 2 | (493) | 446,770 | 0 |

Unauthorized

Other U.S. Unaffiliated Insurers

|            |       |                                                     |    |  |         |   |   |       |   |        |   |        |   |        |        |   |        |   |
|------------|-------|-----------------------------------------------------|----|--|---------|---|---|-------|---|--------|---|--------|---|--------|--------|---|--------|---|
| 00-0000000 | 10544 | AMEXCO                                              | VT |  | 286,442 |   |   | 8,802 |   | 27,199 |   | 12,409 |   | 48,410 | 12,873 |   | 35,537 |   |
| 1499999    |       | Total Unauthorized Other U.S. Unaffiliated Insurers |    |  | 286,442 | 0 | 0 | 8,802 | 0 | 27,199 | 0 | 12,409 | 0 | 48,410 | 12,873 | 0 | 35,537 | 0 |

Other Non-U.S. Insurers

|            |       |                                     |    |  |    |  |  |  |  |   |  |    |  |    |  |  |    |  |
|------------|-------|-------------------------------------|----|--|----|--|--|--|--|---|--|----|--|----|--|--|----|--|
| AA-3190770 | 00000 | ACE Tempest Reinsurance Company LTD | BM |  | 57 |  |  |  |  |   |  |    |  | 0  |  |  | 0  |  |
| AA-3194126 | 00000 | Arch Reinsurance LTD                | BM |  | 25 |  |  |  |  | 0 |  |    |  | 0  |  |  | 0  |  |
| AA-1120242 | 00000 | Brit Ins Ltd                        | UK |  | 15 |  |  |  |  |   |  |    |  | 0  |  |  | 0  |  |
| AA-3194129 | 00000 | Montpelier Reinsurance Limited      | BM |  | 48 |  |  |  |  | 0 |  |    |  | 0  |  |  | 0  |  |
| AA-1120481 | 00000 | QBE International Insurance Limited | UK |  | 65 |  |  |  |  | 0 |  |    |  | 0  |  |  | 0  |  |
| AA-1440076 | 00000 | Sirius International Insurance Corp | SE |  | 72 |  |  |  |  |   |  | 10 |  | 10 |  |  | 10 |  |
| AA-1124141 | 00000 | Wr Berkley Ins (Europe) Ltd         | UK |  | 7  |  |  |  |  |   |  |    |  | 0  |  |  | 0  |  |

SCHEDULE F - PART 3

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

| 1<br><br>Federal<br>ID<br>Number | 2<br><br>NAIC<br>Company<br>Code                | 3<br><br>Name of Reinsurer | 4<br><br>Domiciliary<br>Jurisdiction | 5<br><br>Reinsurance<br>Contracts<br>Ceding 75% or<br>More of Direct<br>Premiums<br>Written | 6<br><br>Reinsurance<br>Premiums<br>Ceded | Reinsurance Recoverable on |                      |                                            |                                            |                                    |                                   |                                |                                     |                                        | Reinsurance Payable                    |                                                    | 18<br><br>Net Amount<br>Recoverable<br>From<br>Reinsurers<br>Col. 15-[16+17] | 19<br><br>Funds Held<br>By Company<br>Under<br>Reinsurance<br>Treaties |
|----------------------------------|-------------------------------------------------|----------------------------|--------------------------------------|---------------------------------------------------------------------------------------------|-------------------------------------------|----------------------------|----------------------|--------------------------------------------|--------------------------------------------|------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|----------------------------------------|----------------------------------------|----------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------|
|                                  |                                                 |                            |                                      |                                                                                             |                                           | 7<br><br>Paid<br>Losses    | 8<br><br>Paid<br>LAE | 9<br><br>Known<br>Case<br>Loss<br>Reserves | 10<br><br>Known<br>Case<br>LAE<br>Reserves | 11<br><br>IBNR<br>Loss<br>Reserves | 12<br><br>IBNR<br>LAE<br>Reserves | 13<br><br>Unearned<br>Premiums | 14<br><br>Contingent<br>Commissions | 15<br><br>Cols.<br>7 thru 14<br>Totals | 16<br><br>Ceded<br>Balances<br>Payable | 17<br><br>Other<br>Amounts<br>Due to<br>Reinsurers |                                                                              |                                                                        |
| 1799999.                         | Total Unauthorized Other Non-U.S. Insurers..... |                            |                                      |                                                                                             | 288                                       | .....0                     | .....0               | .....0                                     | .....0                                     | .....0                             | .....0                            | .....10                        | .....0                              | .....10                                | .....0                                 | .....0                                             | .....10                                                                      | .....0                                                                 |
| 1899999.                         | Total Unauthorized.....                         |                            |                                      |                                                                                             | 286,730                                   | .....0                     | .....0               | .....8,802                                 | .....0                                     | .....27,199                        | .....0                            | .....12,419                    | .....0                              | .....48,420                            | .....12,873                            | .....0                                             | .....35,547                                                                  | .....0                                                                 |
| 1999999.                         | Total Authorized and Unauthorized.....          |                            |                                      |                                                                                             | 759,490                                   | .....0                     | .....0               | .....155,584                               | .....0                                     | .....182,717                       | .....52,901                       | .....103,499                   | .....0                              | 494,699                                | .....12,875                            | (493)                                              | .....482,317                                                                 | .....0                                                                 |
| 9999999.                         | Totals.....                                     |                            |                                      |                                                                                             | 759,490                                   | .....0                     | .....0               | .....155,584                               | .....0                                     | .....182,717                       | .....52,901                       | .....103,499                   | .....0                              | 494,699                                | .....12,875                            | (493)                                              | .....482,317                                                                 | .....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<br><br>Name of Reinsurer | 2<br><br>Commission<br>Rate | 3<br><br>Ceded<br>Premium |
|----------------------------|-----------------------------|---------------------------|
| (1) .....                  |                             |                           |
| (2) .....                  |                             |                           |
| (3) .....                  |                             |                           |
| (4) .....                  |                             |                           |
| (5) .....                  |                             |                           |

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<br><br>Name of Reinsurer                             | 2<br><br>Total<br>Recoverables | 3<br><br>Ceded<br>Premiums | 4<br><br>Affiliated |                                     |    |                                     |
|--------------------------------------------------------|--------------------------------|----------------------------|---------------------|-------------------------------------|----|-------------------------------------|
| (1) IDS Property Casualty Insurance Co.....            | 444,521                        | .....470,850               | Yes                 | <input checked="" type="checkbox"/> | No | <input type="checkbox"/>            |
| (2) AMEXCO.....                                        | 48,410                         | .....286,442               | Yes                 | <input type="checkbox"/>            | No | <input checked="" type="checkbox"/> |
| (3) General Elec Capital Assurance Company.....        | 1,417                          | .....64                    | Yes                 | <input type="checkbox"/>            | No | <input checked="" type="checkbox"/> |
| (4) Transamerica Financial Life Insurance Company..... | 219                            | .....32                    | Yes                 | <input type="checkbox"/>            | No | <input checked="" type="checkbox"/> |
| (5) Lloyds Syndicate Number 0510.....                  | 22                             | .....189                   | Yes                 | <input type="checkbox"/>            | No | <input checked="" type="checkbox"/> |

SCHEDULE F - PART 4

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

| 1<br><br>Federal<br>ID<br>Number | 2<br><br>NAIC<br>Company<br>Code | 3<br><br><br>Name of Reinsurer | 4<br><br>Domiciliary<br>Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses |                       |                        |                         |                        |                                                |                                        | 12<br><br>Percentage<br>Overdue<br>Col. 10 / Col. 11 | 13<br><br>Percentage<br>more than<br>120 Days<br>Overdue<br>Col. 9 / Col. 11 |
|----------------------------------|----------------------------------|--------------------------------|--------------------------------------|--------------------------------------------------------------------------|-----------------------|------------------------|-------------------------|------------------------|------------------------------------------------|----------------------------------------|------------------------------------------------------|------------------------------------------------------------------------------|
|                                  |                                  |                                |                                      | 5<br><br>Current                                                         | Overdue               |                        |                         |                        |                                                | 11<br><br>Total<br>Due<br>Cols. 5 + 10 |                                                      |                                                                              |
|                                  |                                  |                                |                                      |                                                                          | 6<br><br>1 to 29 Days | 7<br><br>30 to 90 Days | 8<br><br>91 to 120 Days | 9<br><br>Over 120 Days | 10<br><br>Total Overdue<br>Cols. 6 + 7 + 8 + 9 |                                        |                                                      |                                                                              |
|                                  |                                  |                                |                                      |                                                                          |                       |                        |                         |                        |                                                |                                        |                                                      |                                                                              |

NONE

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

| 1                                | 2                                           | 3                                        | 4                        | 5                                                             | 6                                                | 7                 | 8                      | 9                      | 10                         | 11                                                     | 12                            | 13                                                                          | 14                       | 15                            | 16                                                                | 17                                                                                   |
|----------------------------------|---------------------------------------------|------------------------------------------|--------------------------|---------------------------------------------------------------|--------------------------------------------------|-------------------|------------------------|------------------------|----------------------------|--------------------------------------------------------|-------------------------------|-----------------------------------------------------------------------------|--------------------------|-------------------------------|-------------------------------------------------------------------|--------------------------------------------------------------------------------------|
| Federal ID Number                | NAIC Company Code                           | Name of Reinsurer                        | Domiciliary Jurisdiction | Reinsurance Recoverable all Items Schedule F, Part 3, Col. 15 | Funds Held By Company Under Reinsurance Treaties | Letters of Credit | Ceded Balances Payable | Miscellaneous Balances | Other Allowed Offset Items | Sum of Columns 6 thru 10 but not in excess of Column 5 | Subtotal Col. 5 minus Col. 11 | Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due not in Dispute | 20% of Amount in Col. 13 | Smaller of Col. 11 or Col. 14 | Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5 | Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16 |
| Other U.S. Unaffiliated Insurers |                                             |                                          |                          |                                                               |                                                  |                   |                        |                        |                            |                                                        |                               |                                                                             |                          |                               |                                                                   |                                                                                      |
| 00-0000000.....                  | 10544.....                                  | AMEXCO.....                              | VT.....                  | 48,410                                                        |                                                  |                   | 12,873                 |                        | 38,602                     | 48,410                                                 | 0                             |                                                                             | 0                        | 0                             |                                                                   | 0                                                                                    |
| 0599999.....                     | Total Other U.S. Unaffiliated Insurers..... |                                          |                          | 48,410                                                        | 0                                                | 0                 | 12,873                 | 0                      | 38,602                     | 48,410                                                 | 0                             | 0                                                                           | 0                        | 0                             | 0                                                                 | 0                                                                                    |
| Other Non-U.S. Insurers          |                                             |                                          |                          |                                                               |                                                  |                   |                        |                        |                            |                                                        |                               |                                                                             |                          |                               |                                                                   |                                                                                      |
| AA-1440076.....                  | 00000.....                                  | Sirius International Insurance Corp..... | SE.....                  | 10                                                            |                                                  |                   |                        |                        |                            | 0                                                      | 10                            |                                                                             | 0                        | 0                             |                                                                   | 10                                                                                   |
| 0899999.....                     | Total Other Non-U.S. Insurers.....          |                                          |                          | 10                                                            | 0                                                | 0                 | 0                      | 0                      | 0                          | 0                                                      | 10                            | 0                                                                           | 0                        | 0                             | 0                                                                 | 10                                                                                   |
| 0999999.....                     | Total Affiliates and Others.....            |                                          |                          | 48,420                                                        | 0                                                | 0                 | 12,873                 | 0                      | 38,602                     | 48,410                                                 | 10                            | 0                                                                           | 0                        | 0                             | 0                                                                 | 10                                                                                   |
| 9999999.....                     | Totals.....                                 |                                          |                          | 48,420                                                        | 0                                                | 0                 | 12,873                 | 0                      | 38,602                     | 48,410                                                 | 10                            | 0                                                                           | 0                        | 0                             | 0                                                                 | 10                                                                                   |

1. Amounts in dispute totaling \$.....0 are included in Column 5.  
2. Amounts in dispute totaling \$.....0 are excluded from Column 13.

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

| 1                       | 2                       | 3                 | 4                                                                                        | 5                                                                      | 6                                       | 7                                  | 8                                                                          | 9                                                                                                   | 10                            | 11                                              |
|-------------------------|-------------------------|-------------------|------------------------------------------------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------|------------------------------------|----------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|-------------------------------|-------------------------------------------------|
| Federal<br>ID<br>Number | NAIC<br>Company<br>Code | Name of Reinsurer | Reinsurance<br>Recoverable on<br>Paid Losses and LAE<br>more than 90 Days<br>Overdue (a) | Total Reinsurance<br>Recoverable on<br>Paid Losses and<br>Paid LAE (b) | Amounts<br>Received<br>Prior<br>90 Days | Col. 4 divided<br>by (Cols. 5 + 6) | Amounts in Col. 4<br>for Companies<br>Reporting less than<br>20% in Col. 7 | Amounts in Dispute<br>Excluded from Col. 4<br>for Companies<br>Reporting less than<br>20% in Col. 7 | 20% of<br>Amount in<br>Col. 9 | Amount<br>Reported in Col.<br>8 x 20% + Col. 10 |

(a) From Schedule F-Part 4 Columns 8 + 9, total authorized, less \$.....0 in dispute.  
(b) From Schedule F-Part 3 Columns 7 + 8, total authorized, less \$.....0 in dispute.

NONE

SCHEDULE F - PART 7

Provision for Overdue Reinsurance as of December 31, Current Year

| 1                       | 2                       | 3                 | 4                                       | 5                                                         | 6                       | 7                            | 8                                  | 9                                | 10                                                         | 11                   | 12                                                                                              |
|-------------------------|-------------------------|-------------------|-----------------------------------------|-----------------------------------------------------------|-------------------------|------------------------------|------------------------------------|----------------------------------|------------------------------------------------------------|----------------------|-------------------------------------------------------------------------------------------------|
| Federal<br>ID<br>Number | NAIC<br>Company<br>Code | Name of Reinsurer | Reinsurance<br>Recoverable<br>all Items | Funds Held<br>by Company<br>Under Reinsurance<br>Treaties | Letters<br>of<br>Credit | Ceded<br>Balances<br>Payable | Other<br>Miscellaneous<br>Balances | Other<br>Allowed Offset<br>Items | Sum of Cols.<br>5 thru 9 but<br>not in excess<br>of Col. 4 | Col. 4 minus Col. 10 | Greater of Col. 11 or<br>Schedule F, Part 4<br>Cols. 8 + 9                                      |
|                         |                         |                   |                                         |                                                           |                         |                              |                                    |                                  |                                                            |                      |                                                                                                 |
|                         |                         |                   |                                         |                                                           |                         |                              |                                    |                                  |                                                            |                      | 1. Total.....0                                                                                  |
|                         |                         |                   |                                         |                                                           |                         |                              |                                    |                                  |                                                            |                      | 2. Line 1 x .20.....0                                                                           |
|                         |                         |                   |                                         |                                                           |                         |                              |                                    |                                  |                                                            |                      | 3. Schedule F - Part 6 Col. 11.....                                                             |
|                         |                         |                   |                                         |                                                           |                         |                              |                                    |                                  |                                                            |                      | 4. Provision for Overdue Authorized Reinsurance (Lines 2 + 3).....0                             |
|                         |                         |                   |                                         |                                                           |                         |                              |                                    |                                  |                                                            |                      | 5. Provision for Unauthorized Reinsurance (Schedule F- Part 5 Col. 17 x 1000).....9,751         |
|                         |                         |                   |                                         |                                                           |                         |                              |                                    |                                  |                                                            |                      | 6. Provision for Reinsurance (sum Lines 4 + 5) (Enter this amount on Page 3, Line 16).....9,751 |

SCHEDULE F - PART 8

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

|                                                                                          | 1<br>As Reported<br>(Net of Ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(Gross of Ceded) |
|------------------------------------------------------------------------------------------|------------------------------------|---------------------------------|-----------------------------------|
| ASSETS (Page 2, Col. 3)                                                                  |                                    |                                 |                                   |
| 1. Cash and invested assets (Line 10).....                                               | 107,619,298                        |                                 | 107,619,298                       |
| 2. Premiums and considerations (Line 13).....                                            | 16,432,537                         |                                 | 16,432,537                        |
| 3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 14.1)..... |                                    |                                 | 0                                 |
| 4. Funds held by or deposited with reinsured companies (Line 14.2).....                  |                                    |                                 | 0                                 |
| 5. Other assets.....                                                                     | 18,530,853                         |                                 | 18,530,853                        |
| 6. Net amount recoverable from reinsurers.....                                           |                                    | 482,307,336                     | 482,307,336                       |
| 7. Protected cell assets (Line 25).....                                                  |                                    |                                 | 0                                 |
| 8. Totals (Line 26).....                                                                 | 142,582,688                        | 482,307,336                     | 624,890,023                       |
| LIABILITIES (Page 3)                                                                     |                                    |                                 |                                   |
| 9. Losses and loss adjustment expenses (Lines 1 through 3).....                          |                                    | 391,200,894                     | 391,200,894                       |
| 10. Taxes, expenses, and other obligations (Lines 4 through 8).....                      | 10,859,245                         | 493,084                         | 11,352,329                        |
| 11. Unearned premiums (Line 9).....                                                      |                                    | 103,498,524                     | 103,498,524                       |
| 12. Advance premiums (Line 10).....                                                      |                                    |                                 | 0                                 |
| 13. Dividends declared and unpaid (Line 11.1 and 11.2).....                              |                                    |                                 | 0                                 |
| 14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12).....        | 12,875,415                         | (12,875,415)                    | 0                                 |
| 15. Funds held by company under reinsurance treaties (Line 13).....                      |                                    |                                 | 0                                 |
| 16. Amounts withheld or retained by company for account of others (Line 14).....         |                                    |                                 | 0                                 |
| 17. Provision for reinsurance (Line 16).....                                             | 9,751                              | (9,751)                         | 0                                 |
| 18. Other liabilities (Lines 15 and 17 through 23).....                                  | 1,002,952                          |                                 | 1,002,952                         |
| 19. Total liabilities excluding protected cell business (Line 24).....                   | 24,747,363                         | 482,307,336                     | 507,054,699                       |
| 20. Protected cell liabilities (Line 25).....                                            |                                    |                                 | 0                                 |
| 21. Surplus as regards policyholders (Line 35).....                                      | 117,835,324                        | XXX                             | 117,835,324                       |
| 22. Totals (Line 36).....                                                                | 142,582,687                        | 482,307,336                     | 624,890,022                       |

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:

Amex Assurance Company (Company) and IDS Property Casualty Insurance Company (Reinsurer) have a reinsurance agreement whereby Company agrees to cede and Reinsurer agrees to reinsure certain items under or arising out of property or casualty insurance policies that have been issued or renewed by Company on a 100% quota share basis.

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

|                                                                             | Total       |        | Group<br>Accident and<br>Health |        | Credit Accident and<br>Health (Group and<br>Individual) |        | Collectively<br>Renewable |        | Other Individual Contracts |         |                         |         |                                          |         |                        |         |              |         |
|-----------------------------------------------------------------------------|-------------|--------|---------------------------------|--------|---------------------------------------------------------|--------|---------------------------|--------|----------------------------|---------|-------------------------|---------|------------------------------------------|---------|------------------------|---------|--------------|---------|
|                                                                             |             |        |                                 |        |                                                         |        |                           |        | Non-Cancelable             |         | Guaranteed<br>Renewable |         | Non-Renewable for<br>Stated Reasons Only |         | Other Accident<br>Only |         | All Other    |         |
|                                                                             | 1<br>Amount | 2<br>% | 3<br>Amount                     | 4<br>% | 5<br>Amount                                             | 6<br>% | 7<br>Amount               | 8<br>% | 9<br>Amount                | 10<br>% | 11<br>Amount            | 12<br>% | 13<br>Amount                             | 14<br>% | 15<br>Amount           | 16<br>% | 17<br>Amount | 18<br>% |
| PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS                                |             |        |                                 |        |                                                         |        |                           |        |                            |         |                         |         |                                          |         |                        |         |              |         |
| 1. Premiums written.....                                                    | 0           | XXX    |                                 | XXX    |                                                         | XXX    |                           | XXX    |                            | XXX     |                         | XXX     |                                          | XXX     |                        | XXX     |              | XXX     |
| 2. Premiums earned.....                                                     | 0           | XXX    |                                 | XXX    |                                                         | XXX    |                           | XXX    |                            | XXX     |                         | XXX     |                                          | XXX     |                        | XXX     |              | XXX     |
| 3. Incurred claims.....                                                     | 0           | 0.0    |                                 | 0.0    |                                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 4. Cost containment expenses.....                                           | 0           | 0.0    |                                 | 0.0    |                                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 5. Incurred claims and cost containment expenses<br>(Lines 3 and 4).....    | 0           | 0.0    | 0                               | 0.0    | 0                                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |
| 6. Increase in contract reserves.....                                       | 0           | 0.0    |                                 | 0.0    |                                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 7. Commissions (a).....                                                     | (1,883,460) | 0.0    | (1,883,460)                     | 0.0    |                                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 8. Other general insurance expenses.....                                    | 0           | 0.0    |                                 | 0.0    |                                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 9. Taxes, licenses and fees.....                                            | 153,916     | 0.0    | 153,916                         | 0.0    |                                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 10. Total other expenses incurred.....                                      | (1,729,545) | 0.0    | (1,729,545)                     | 0.0    | 0                                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |
| 11. Aggregate write-ins for deductions.....                                 | 0           | 0.0    | 0                               | 0.0    | 0                                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |
| 12. Gain from underwriting before dividends or refunds.....                 | 1,729,545   | 0.0    | 1,729,545                       | 0.0    | 0                                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |
| 13. Dividends or refunds.....                                               | 0           | 0.0    |                                 | 0.0    |                                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 14. Gain from underwriting after dividends or refunds.....                  | 1,729,545   | 0.0    | 1,729,545                       | 0.0    | 0                                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |
| DETAILS OF WRITE-INS                                                        |             |        |                                 |        |                                                         |        |                           |        |                            |         |                         |         |                                          |         |                        |         |              |         |
| 1101. ....                                                                  |             | 0.0    |                                 | 0.0    |                                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 1102. ....                                                                  |             | 0.0    |                                 | 0.0    |                                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 1103. ....                                                                  |             | 0.0    |                                 | 0.0    |                                                         | 0.0    |                           | 0.0    |                            | 0.0     |                         | 0.0     |                                          | 0.0     |                        | 0.0     |              | 0.0     |
| 1198. Summary of remaining write-ins for Line 11<br>from overflow page..... | 0           | 0.0    | 0                               | 0.0    | 0                                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |
| 1199. Total (Lines 1101 thru 1103 plus 1198) (Line 11 above).....           | 0           | 0.0    | 0                               | 0.0    | 0                                                       | 0.0    | 0                         | 0.0    | 0                          | 0.0     | 0                       | 0.0     | 0                                        | 0.0     | 0                      | 0.0     | 0            | 0.0     |

(a) Includes \$.....0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

|                                   |                                                                                                | 1 | 2<br>Group<br>Accident and<br>Health | 3<br>Credit Accident and<br>Health (Group and<br>Individual) | 4<br>Collectively<br>Renewable | Other Individual Contracts |                              |                                               |                             |
|-----------------------------------|------------------------------------------------------------------------------------------------|---|--------------------------------------|--------------------------------------------------------------|--------------------------------|----------------------------|------------------------------|-----------------------------------------------|-----------------------------|
|                                   |                                                                                                |   |                                      |                                                              |                                | 5<br>Non-Cancelable        | 6<br>Guaranteed<br>Renewable | 7<br>Non-Renewable for<br>Stated Reasons Only | 8<br>Other Accident<br>Only |
| PART 2 - RESERVES AND LIABILITIES |                                                                                                |   |                                      |                                                              |                                |                            |                              |                                               |                             |
| A.                                | Premium Reserves:                                                                              |   |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 1. Unearned premiums.....                                                                      | 0 |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 2. Advance premiums.....                                                                       | 0 |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 3. Reserve for rate credits.....                                                               | 0 |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 4. Total premium reserves, current year.....                                                   | 0 |                                      |                                                              | 0                              | 0                          | 0                            | 0                                             | 0                           |
|                                   | 5. Total premium reserves, prior year.....                                                     | 0 |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 6. Increase in total premium reserves.....                                                     | 0 |                                      |                                                              | 0                              | 0                          | 0                            | 0                                             | 0                           |
| B.                                | Contract Reserves:                                                                             |   |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 1. Additional reserves.....                                                                    | 0 |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 2. Reserve for future contingent benefits (deferred maternity and other similar benefits)..... | 0 |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 3. Total contract reserves, current year.....                                                  | 0 | 0                                    | 0                                                            | 0                              | 0                          | 0                            | 0                                             | 0                           |
|                                   | 4. Total contract reserves, prior year.....                                                    | 0 |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 5. Increase in contract reserves.....                                                          | 0 | 0                                    | 0                                                            | 0                              | 0                          | 0                            | 0                                             | 0                           |
| C.                                | Claim Reserves and Liabilities:                                                                |   |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 1. Total current year.....                                                                     | 0 |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 2. Total prior year.....                                                                       | 0 |                                      |                                                              |                                |                            |                              |                                               |                             |
|                                   | 3. Increase.....                                                                               | 0 | 0                                    | 0                                                            | 0                              | 0                          | 0                            | 0                                             | 0                           |

NONE

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

|                                                                  |   |   |   |   |   |   |   |   |   |
|------------------------------------------------------------------|---|---|---|---|---|---|---|---|---|
| 1. Claims Paid During the Year:                                  |   |   |   |   |   |   |   |   |   |
| 1.1 On claims incurred prior to current year.....                | 0 |   |   |   |   |   |   |   |   |
| 1.2 On claims incurred during current year.....                  | 0 |   |   |   |   |   |   |   |   |
| 2. Claim Reserves and Liabilities, December 31, Current Year:    |   |   |   |   |   |   |   |   |   |
| 2.1 On claims incurred prior to current year.....                | 0 |   |   |   |   |   |   |   |   |
| 2.2 On claims incurred during current year.....                  | 0 |   |   |   |   |   |   |   |   |
| 3. Test:                                                         |   |   |   |   |   |   |   |   |   |
| 3.1 Lines 1.1 and 2.1.....                                       | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3.2 Claim reserves and liabilities, December 31, prior year..... | 0 |   |   |   |   |   |   |   |   |
| 3.3 Line 3.1 minus Line 3.2.....                                 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

PART 4 - REINSURANCE

|                          |             |             |  |  |  |         |  |         |  |
|--------------------------|-------------|-------------|--|--|--|---------|--|---------|--|
| A. Reinsurance Assumed:  |             |             |  |  |  |         |  |         |  |
| 1. Premiums written..... | 3,756,230   | 3,756,230   |  |  |  |         |  |         |  |
| 2. Premiums earned.....  | 3,756,230   | 3,756,230   |  |  |  |         |  |         |  |
| 3. Incurred claims.....  | 0           |             |  |  |  |         |  |         |  |
| 4. Commissions.....      | 330,178     | 330,178     |  |  |  |         |  |         |  |
| B. Reinsurance Ceded:    |             |             |  |  |  |         |  |         |  |
| 1. Premiums written..... | 153,235,100 | 153,137,196 |  |  |  | 68,806  |  | 29,098  |  |
| 2. Premiums earned.....  | 152,529,266 | 152,432,240 |  |  |  | 67,671  |  | 29,355  |  |
| 3. Incurred claims.....  | 21,805,454  | 21,518,579  |  |  |  | 186,001 |  | 100,875 |  |
| 4. Commissions.....      | 452         |             |  |  |  | 142     |  | 311     |  |

SCHEDULE H - PART 5 - HEALTH CLAIMS

|                                                        | 1<br>Medical | 2<br>Dental | 3<br>Other | 4<br>Total |
|--------------------------------------------------------|--------------|-------------|------------|------------|
| A. Direct:                                             |              |             |            |            |
| 1. Claims incurred.....                                |              |             | 21,805,454 | 21,805,454 |
| 2. Beginning claim reserve.....                        |              |             | 15,687,015 | 15,687,015 |
| 3. Ending claim reserve.....                           |              |             | 21,424,288 | 21,424,288 |
| 4. Claims paid.....                                    | 0            | 0           | 16,068,181 | 16,068,181 |
| B. Assumed Reinsurance:                                |              |             |            |            |
| 5. Claims incurred.....                                |              |             |            | 0          |
| 6. Beginning claim reserve.....                        |              |             |            | 0          |
| 7. Ending claim reserve.....                           |              |             |            | 0          |
| 8. Claims paid.....                                    | 0            | 0           | 0          | 0          |
| C. Ceded Reinsurance:                                  |              |             |            |            |
| 9. Claims incurred.....                                |              |             | 21,805,454 | 21,805,454 |
| 10. Beginning claim reserve.....                       |              |             | 15,687,015 | 15,687,015 |
| 11. Ending claim reserve.....                          |              |             | 21,424,288 | 21,424,288 |
| 12. Claims paid.....                                   | 0            | 0           | 16,068,181 | 16,068,181 |
| D. Net:                                                |              |             |            |            |
| 13. Claims incurred.....                               | 0            | 0           | 0          | 0          |
| 14. Beginning claim reserve.....                       | 0            | 0           | 0          | 0          |
| 15. Ending claim reserve.....                          | 0            | 0           | 0          | 0          |
| 16. Claims paid.....                                   | 0            | 0           | 0          | 0          |
| E. Net Incurred Claims and Cost Containment Expenses:  |              |             |            |            |
| 17. Incurred claims and cost containment expenses..... |              |             |            | 0          |
| 18. Beginning reserves and liabilities.....            |              |             |            | 0          |
| 19. Ending reserves and liabilities.....               |              |             |            | 0          |
| 20. Paid claims and cost containment expenses.....     | 0            | 0           | 0          | 0          |

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

(\$000 Omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned                   |                   |                               | Loss and Loss Expense Payments    |                     |                                          |                  |                                   |                  |                                                     |                                                                 | 12<br>Number of<br>Claims<br>Reported-<br>Direct and<br>Assumed |
|-----------------------------------------------------------------------------|-----------------------------------|-------------------|-------------------------------|-----------------------------------|---------------------|------------------------------------------|------------------|-----------------------------------|------------------|-----------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------|
|                                                                             | 1<br><br>Direct<br>and<br>Assumed | 2<br><br>Ceded    | 3<br><br>Net<br>(Cols. 1 - 2) | Loss Payments                     |                     | Defense and Cost<br>Containment Payments |                  | Adjusting and Other<br>Payments   |                  | 10<br><br>Salvage<br>and<br>Subrogation<br>Received | 11<br><br>Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) |                                                                 |
|                                                                             |                                   |                   |                               | 4<br><br>Direct<br>and<br>Assumed | 5<br><br>Ceded      | 6<br><br>Direct<br>and<br>Assumed        | 7<br><br>Ceded   | 8<br><br>Direct<br>and<br>Assumed | 9<br><br>Ceded   |                                                     |                                                                 |                                                                 |
| 1. Prior.....                                                               | .....XXX.....                     | .....XXX.....     | .....XXX.....                 | .....10.....                      | .....10.....        | .....1.....                              | .....1.....      | .....0.....                       | .....0.....      | .....                                               | .....0.....                                                     | .....XXX.....                                                   |
| 2. 1997.....                                                                | .....210,820.....                 | .....90,223.....  | .....120,598.....             | .....84,333.....                  | .....53,426.....    | .....4,385.....                          | .....3,764.....  | .....590.....                     | .....76.....     | .....348.....                                       | .....32,041.....                                                | .....XXX.....                                                   |
| 3. 1998.....                                                                | .....228,642.....                 | .....102,960..... | .....125,682.....             | .....104,920.....                 | .....66,021.....    | .....4,284.....                          | .....3,917.....  | .....1,087.....                   | .....539.....    | .....313.....                                       | .....39,814.....                                                | .....XXX.....                                                   |
| 4. 1999.....                                                                | .....251,109.....                 | .....118,517..... | .....132,592.....             | .....111,042.....                 | .....74,732.....    | .....4,460.....                          | .....3,993.....  | .....1,336.....                   | .....728.....    | .....280.....                                       | .....37,385.....                                                | .....XXX.....                                                   |
| 5. 2000.....                                                                | .....272,150.....                 | .....136,292..... | .....135,859.....             | .....126,840.....                 | .....95,714.....    | .....4,346.....                          | .....4,009.....  | .....1,918.....                   | .....1,020.....  | .....293.....                                       | .....32,361.....                                                | .....XXX.....                                                   |
| 6. 2001.....                                                                | .....330,459.....                 | .....168,417..... | .....162,042.....             | .....181,608.....                 | .....128,566.....   | .....6,524.....                          | .....5,858.....  | .....2,687.....                   | .....993.....    | .....276.....                                       | .....55,403.....                                                | .....XXX.....                                                   |
| 7. 2002.....                                                                | .....430,172.....                 | .....236,662..... | .....193,510.....             | .....203,517.....                 | .....161,412.....   | .....7,007.....                          | .....6,615.....  | .....3,719.....                   | .....2,105.....  | .....345.....                                       | .....44,111.....                                                | .....XXX.....                                                   |
| 8. 2003.....                                                                | .....550,508.....                 | .....330,436..... | .....220,072.....             | .....254,877.....                 | .....212,472.....   | .....7,799.....                          | .....7,486.....  | .....5,473.....                   | .....3,889.....  | .....425.....                                       | .....44,301.....                                                | .....XXX.....                                                   |
| 9. 2004.....                                                                | .....671,526.....                 | .....426,754..... | .....244,773.....             | .....295,101.....                 | .....250,070.....   | .....6,078.....                          | .....5,936.....  | .....8,314.....                   | .....6,354.....  | .....365.....                                       | .....47,134.....                                                | .....XXX.....                                                   |
| 10. 2005.....                                                               | .....766,849.....                 | .....636,446..... | .....130,404.....             | .....319,866.....                 | .....310,034.....   | .....5,319.....                          | .....5,274.....  | .....10,231.....                  | .....9,176.....  | .....8.....                                         | .....10,931.....                                                | .....XXX.....                                                   |
| 11. 2006.....                                                               | .....811,325.....                 | .....811,325..... | .....0.....                   | .....252,004.....                 | .....252,004.....   | .....1,703.....                          | .....1,703.....  | .....6,416.....                   | .....6,416.....  | .....                                               | .....0.....                                                     | .....XXX.....                                                   |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....     | .....XXX.....                 | .....1,934,119.....               | .....1,604,460..... | .....51,906.....                         | .....48,556..... | .....41,770.....                  | .....31,297..... | .....2,652.....                                     | .....343,482.....                                               | .....XXX.....                                                   |

|               | Losses Unpaid            |                   |                          |                   | Defense and Cost Containment Unpaid |                  |                          |                  | Adjusting and Other Unpaid |                  | 23<br><br>Salvage and Subrogation Anticipated | 24<br>Total Net Losses and Expenses Unpaid | 25<br>Number of Claims Outstanding- Direct and Assumed |
|---------------|--------------------------|-------------------|--------------------------|-------------------|-------------------------------------|------------------|--------------------------|------------------|----------------------------|------------------|-----------------------------------------------|--------------------------------------------|--------------------------------------------------------|
|               | Case Basis               |                   | Bulk + IBNR              |                   | Case Basis                          |                  | Bulk + IBNR              |                  | 21                         | 22               |                                               |                                            |                                                        |
|               | 13<br>Direct and Assumed | 14<br>Ceded       | 15<br>Direct and Assumed | 16<br>Ceded       | 17<br>Direct and Assumed            | 18<br>Ceded      | 19<br>Direct and Assumed | 20<br>Ceded      |                            |                  |                                               |                                            |                                                        |
| 1. Prior..... | .....1.....              | .....1.....       | .....                    | .....             | .....                               | .....            | .....                    | .....            | .....                      | .....            | .....                                         | .....0.....                                | .....XXX.....                                          |
| 2. 1997.....  | .....452.....            | .....452.....     | .....                    | .....             | .....                               | .....            | .....                    | .....            | .....                      | .....            | .....                                         | .....0.....                                | .....XXX.....                                          |
| 3. 1998.....  | .....20.....             | .....20.....      | .....                    | .....             | .....                               | .....            | .....                    | .....            | .....                      | .....            | .....                                         | .....0.....                                | .....XXX.....                                          |
| 4. 1999.....  | .....89.....             | .....89.....      | .....                    | .....             | .....(9).....                       | .....(9).....    | .....(1).....            | .....(1).....    | .....(6).....              | .....(6).....    | .....                                         | .....0.....                                | .....XXX.....                                          |
| 5. 2000.....  | .....298.....            | .....298.....     | .....                    | .....             | .....15.....                        | .....15.....     | .....(2).....            | .....(2).....    | .....9.....                | .....9.....      | .....                                         | .....0.....                                | .....XXX.....                                          |
| 6. 2001.....  | .....16,093.....         | .....16,093.....  | .....296.....            | .....296.....     | .....221.....                       | .....221.....    | .....22.....             | .....22.....     | .....49.....               | .....49.....     | .....                                         | .....0.....                                | .....XXX.....                                          |
| 7. 2002.....  | .....2,568.....          | .....2,568.....   | .....80.....             | .....80.....      | .....531.....                       | .....531.....    | .....38.....             | .....38.....     | .....97.....               | .....97.....     | .....                                         | .....0.....                                | .....XXX.....                                          |
| 8. 2003.....  | .....5,817.....          | .....5,817.....   | .....2,845.....          | .....2,845.....   | .....1,348.....                     | .....1,348.....  | .....485.....            | .....485.....    | .....382.....              | .....382.....    | .....                                         | .....0.....                                | .....XXX.....                                          |
| 9. 2004.....  | .....15,061.....         | .....15,061.....  | .....10,318.....         | .....10,318.....  | .....3,415.....                     | .....3,415.....  | .....1,756.....          | .....1,756.....  | .....1,074.....            | .....1,074.....  | .....                                         | .....0.....                                | .....XXX.....                                          |
| 10. 2005..... | .....39,932.....         | .....39,932.....  | .....37,722.....         | .....37,722.....  | .....7,247.....                     | .....7,247.....  | .....4,932.....          | .....4,932.....  | .....2,682.....            | .....2,682.....  | .....                                         | .....0.....                                | .....XXX.....                                          |
| 11. 2006..... | .....75,254.....         | .....75,254.....  | .....131,457.....        | .....131,457..... | .....7,927.....                     | .....7,927.....  | .....11,913.....         | .....11,913..... | .....8,776.....            | .....8,776.....  | .....                                         | .....0.....                                | .....XXX.....                                          |
| 12. Totals... | .....155,584.....        | .....155,584..... | .....182,717.....        | .....182,717..... | .....20,695.....                    | .....20,695..... | .....19,144.....         | .....19,144..... | .....13,062.....           | .....13,062..... | .....0.....                                   | .....0.....                                | .....XXX.....                                          |

|            | Total Losses and<br>Loss Expenses Incurred |                   |                  | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |                 |                | Nontabular<br>Discount |                           | 34<br><br>Inter-Company<br>Pooling<br>Participation<br>Percentage | Net Balance Sheet<br>Reserves after Discount |                                      |
|------------|--------------------------------------------|-------------------|------------------|----------------------------------------------------------------|-----------------|----------------|------------------------|---------------------------|-------------------------------------------------------------------|----------------------------------------------|--------------------------------------|
|            | 26<br><br>Direct<br>and<br>Assumed         | 27<br><br>Ceded   | 28<br><br>Net    | 29<br><br>Direct<br>and<br>Assumed                             | 30<br><br>Ceded | 31<br><br>Net  | 32<br><br>Loss         | 33<br><br>Loss<br>Expense |                                                                   | 35<br><br>Losses<br>Unpaid                   | 36<br><br>Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....     | .....XXX.....    | .....XXX.....                                                  | .....XXX.....   | .....XXX.....  | .....                  | .....                     | .....XXX.....                                                     | .....0.....                                  | .....0.....                          |
| 2. 1997.   | .....89,759.....                           | .....57,718.....  | .....32,041..... | .....42.6.....                                                 | .....64.0.....  | .....26.6..... | .....                  | .....                     | .....                                                             | .....0.....                                  | .....0.....                          |
| 3. 1998.   | .....110,312.....                          | .....70,498.....  | .....39,814..... | .....48.2.....                                                 | .....68.5.....  | .....31.7..... | .....                  | .....                     | .....                                                             | .....0.....                                  | .....0.....                          |
| 4. 1999.   | .....116,910.....                          | .....79,524.....  | .....37,385..... | .....46.6.....                                                 | .....67.1.....  | .....28.2..... | .....                  | .....                     | .....                                                             | .....0.....                                  | .....0.....                          |
| 5. 2000.   | .....133,424.....                          | .....101,063..... | .....32,361..... | .....49.0.....                                                 | .....74.2.....  | .....23.8..... | .....                  | .....                     | .....                                                             | .....0.....                                  | .....0.....                          |
| 6. 2001.   | .....207,499.....                          | .....152,097..... | .....55,403..... | .....62.8.....                                                 | .....90.3.....  | .....34.2..... | .....                  | .....                     | .....                                                             | .....0.....                                  | .....0.....                          |
| 7. 2002.   | .....217,558.....                          | .....173,447..... | .....44,111..... | .....50.6.....                                                 | .....73.3.....  | .....22.8..... | .....                  | .....                     | .....                                                             | .....0.....                                  | .....0.....                          |
| 8. 2003.   | .....279,026.....                          | .....234,725..... | .....44,301..... | .....50.7.....                                                 | .....71.0.....  | .....20.1..... | .....                  | .....                     | .....                                                             | .....0.....                                  | .....0.....                          |
| 9. 2004.   | .....341,117.....                          | .....293,983..... | .....47,134..... | .....50.8.....                                                 | .....68.9.....  | .....19.3..... | .....                  | .....                     | .....                                                             | .....0.....                                  | .....0.....                          |
| 10. 2005.  | .....427,930.....                          | .....416,999..... | .....10,931..... | .....55.8.....                                                 | .....65.5.....  | .....8.4.....  | .....                  | .....                     | .....                                                             | .....0.....                                  | .....0.....                          |
| 11. 2006.  | .....495,449.....                          | .....495,449..... | .....0.....      | .....61.1.....                                                 | .....61.1.....  | .....0.0.....  | .....                  | .....                     | .....                                                             | .....0.....                                  | .....0.....                          |
| 12. Totals | .....XXX.....                              | .....XXX.....     | .....XXX.....    | .....XXX.....                                                  | .....XXX.....   | .....XXX.....  | .....0.....            | .....0.....               | .....XXX.....                                                     | .....0.....                                  | .....0.....                          |

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            |
|                                     | 1997                                                                                               | 1998         | 1999         | 2000         | 2001         | 2002         | 2003         | 2004         | 2005         | 2006         | One Year    | Two Year      |
| 1. Prior.....                       | .....351,284                                                                                       | .....339,005 | .....338,537 | .....338,173 | .....338,579 | .....338,521 | .....338,605 | .....338,608 | .....338,608 | .....338,608 | .....0      | .....(0)      |
| 2. 1997....                         | .....39,191                                                                                        | .....42,492  | .....33,550  | .....32,187  | .....31,397  | .....31,540  | .....31,529  | .....31,528  | .....31,528  | .....31,528  | .....0      | .....0        |
| 3. 1998....                         | .....XXX                                                                                           | .....51,498  | .....52,333  | .....40,879  | .....39,929  | .....39,456  | .....39,265  | .....39,266  | .....39,266  | .....39,266  | .....0      | .....0        |
| 4. 1999....                         | .....XXX                                                                                           | .....XXX     | .....46,161  | .....49,872  | .....36,307  | .....37,191  | .....36,819  | .....36,771  | .....36,777  | .....36,777  | .....0      | .....6        |
| 5. 2000....                         | .....XXX                                                                                           | .....XXX     | .....XXX     | .....45,240  | .....43,460  | .....32,473  | .....31,841  | .....31,472  | .....31,463  | .....31,463  | .....(0)    | .....(9)      |
| 6. 2001....                         | .....XXX                                                                                           | .....XXX     | .....XXX     | .....XXX     | .....60,422  | .....68,102  | .....55,636  | .....54,130  | .....53,708  | .....53,708  | .....(0)    | .....(422)    |
| 7. 2002....                         | .....XXX                                                                                           | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....57,012  | .....55,258  | .....43,388  | .....42,498  | .....42,498  | .....(0)    | .....(890)    |
| 8. 2003....                         | .....XXX                                                                                           | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....52,011  | .....54,175  | .....42,719  | .....42,718  | .....(1)    | .....(11,457) |
| 9. 2004....                         | .....XXX                                                                                           | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....53,503  | .....45,188  | .....45,174  | .....(14)   | .....(8,329)  |
| 10. 2005....                        | .....XXX                                                                                           | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....9,949   | .....9,877   | .....(73)   | .....XXX      |
| 11. 2006....                        | .....XXX                                                                                           | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX    | .....XXX      |
| 12. Totals.....                     |                                                                                                    |              |              |              |              |              |              |              |              |              | .....(88)   | .....(21,101) |

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 |
|                                     | 1997                                                                                                      | 1998         | 1999         | 2000         | 2001         | 2002         | 2003         | 2004         | 2005         | 2006         |                                           |                                              |
| 1. Prior.....                       | .....000                                                                                                  | .....110,358 | .....140,818 | .....199,211 | .....230,934 | .....256,685 | .....279,587 | .....338,608 | .....338,608 | .....338,608 | .....XXX                                  | .....XXX                                     |
| 2. 1997....                         | .....19,512                                                                                               | .....29,713  | .....31,212  | .....31,367  | .....31,324  | .....31,530  | .....31,529  | .....31,528  | .....31,528  | .....31,528  | .....XXX                                  | .....XXX                                     |
| 3. 1998....                         | .....XXX                                                                                                  | .....27,081  | .....37,889  | .....38,703  | .....39,455  | .....39,387  | .....39,265  | .....39,266  | .....39,266  | .....39,266  | .....XXX                                  | .....XXX                                     |
| 4. 1999....                         | .....XXX                                                                                                  | .....XXX     | .....19,491  | .....33,505  | .....34,682  | .....35,165  | .....36,747  | .....36,771  | .....36,777  | .....36,777  | .....XXX                                  | .....XXX                                     |
| 5. 2000....                         | .....XXX                                                                                                  | .....XXX     | .....XXX     | .....19,326  | .....29,907  | .....30,948  | .....31,275  | .....31,399  | .....31,463  | .....31,463  | .....XXX                                  | .....XXX                                     |
| 6. 2001....                         | .....XXX                                                                                                  | .....XXX     | .....XXX     | .....XXX     | .....28,105  | .....50,224  | .....52,977  | .....53,683  | .....53,708  | .....53,708  | .....XXX                                  | .....XXX                                     |
| 7. 2002....                         | .....XXX                                                                                                  | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....22,776  | .....40,508  | .....42,025  | .....42,498  | .....42,498  | .....XXX                                  | .....XXX                                     |
| 8. 2003....                         | .....XXX                                                                                                  | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....26,927  | .....41,777  | .....42,719  | .....42,718  | .....XXX                                  | .....XXX                                     |
| 9. 2004....                         | .....XXX                                                                                                  | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....29,190  | .....45,188  | .....45,174  | .....XXX                                  | .....XXX                                     |
| 10. 2005....                        | .....XXX                                                                                                  | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....9,949   | .....9,877   | .....XXX                                  | .....XXX                                     |
| 11. 2006....                        | .....XXX                                                                                                  | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....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   |
|                                     | 1997                                                                                                                | 1998         | 1999         | 2000         | 2001         | 2002        | 2003        | 2004        | 2005     | 2006 |
| 1. Prior.....                       | .....1,279                                                                                                          | .....226,815 | .....196,937 | .....138,884 | .....107,565 | .....81,821 | .....59,019 |             |          |      |
| 2. 1997.....                        | .....17,794                                                                                                         | .....11,774  | .....2,190   | .....406     | .....7       | .....1      | .....(0)    |             |          |      |
| 3. 1998.....                        | .....XXX                                                                                                            | .....21,318  | .....13,964  | .....1,889   | .....325     | .....15     | .....0      | .....0      |          |      |
| 4. 1999.....                        | .....XXX                                                                                                            | .....XXX     | .....22,890  | .....15,867  | .....1,317   | .....348    | .....72     | .....(0)    |          |      |
| 5. 2000.....                        | .....XXX                                                                                                            | .....XXX     | .....XXX     | .....23,181  | .....13,074  | .....1,289  | .....541    | .....73     |          |      |
| 6. 2001.....                        | .....XXX                                                                                                            | .....XXX     | .....XXX     | .....XXX     | .....18,565  | .....13,555 | .....1,199  | .....409    |          |      |
| 7. 2002.....                        | .....XXX                                                                                                            | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....19,621 | .....12,567 | .....1,363  |          |      |
| 8. 2003.....                        | .....XXX                                                                                                            | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX    | .....19,183 | .....11,673 |          |      |
| 9. 2004.....                        | .....XXX                                                                                                            | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX    | .....XXX    | .....18,046 |          |      |
| 10. 2005.....                       | .....XXX                                                                                                            | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX    | .....XXX    | .....XXX    |          |      |
| 11. 2006.....                       | .....XXX                                                                                                            | .....XXX     | .....XXX     | .....XXX     | .....XXX     | .....XXX    | .....XXX    | .....XXX    | .....XXX |      |

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

(\$000 omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned                   |                  |                               | Loss and Loss Expense Payments    |                   |                                          |                 |                                   |                 |                                                     |                                                                 | 12<br>Number of<br>Claims<br>Reported-<br>Direct and<br>Assumed |
|-----------------------------------------------------------------------------|-----------------------------------|------------------|-------------------------------|-----------------------------------|-------------------|------------------------------------------|-----------------|-----------------------------------|-----------------|-----------------------------------------------------|-----------------------------------------------------------------|-----------------------------------------------------------------|
|                                                                             | 1<br><br>Direct<br>and<br>Assumed | 2<br><br>Ceded   | 3<br><br>Net<br>(Cols. 1 - 2) | Loss Payments                     |                   | Defense and Cost<br>Containment Payments |                 | Adjusting and Other<br>Payments   |                 | 10<br><br>Salvage<br>and<br>Subrogation<br>Received | 11<br><br>Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) |                                                                 |
|                                                                             |                                   |                  |                               | 4<br><br>Direct<br>and<br>Assumed | 5<br><br>Ceded    | 6<br><br>Direct<br>and<br>Assumed        | 7<br><br>Ceded  | 8<br><br>Direct<br>and<br>Assumed | 9<br><br>Ceded  |                                                     |                                                                 |                                                                 |
|                                                                             |                                   |                  |                               |                                   |                   |                                          |                 |                                   |                 |                                                     |                                                                 |                                                                 |
| 1. Prior.....                                                               | .....XXX.....                     | .....XXX.....    | .....XXX.....                 | .....(0).....                     | .....(0).....     |                                          |                 |                                   |                 |                                                     | .....0.....                                                     | .....XXX.....                                                   |
| 2. 1997.....                                                                | .....6,151.....                   | .....6,013.....  | .....138.....                 | .....2,787.....                   | .....2,722.....   | .....391.....                            | .....380.....   | .....30.....                      | .....25.....    |                                                     | .....81.....                                                    | .....1,599.....                                                 |
| 3. 1998.....                                                                | .....7,214.....                   | .....6,930.....  | .....284.....                 | .....4,484.....                   | .....4,358.....   | .....278.....                            | .....263.....   | .....197.....                     | .....187.....   |                                                     | .....151.....                                                   | .....1,881.....                                                 |
| 4. 1999.....                                                                | .....7,862.....                   | .....7,595.....  | .....266.....                 | .....4,347.....                   | .....4,250.....   | .....212.....                            | .....203.....   | .....240.....                     | .....230.....   |                                                     | .....117.....                                                   | .....2,049.....                                                 |
| 5. 2000.....                                                                | .....9,034.....                   | .....8,763.....  | .....270.....                 | .....5,674.....                   | .....5,555.....   | .....66.....                             | .....59.....    | .....303.....                     | .....292.....   |                                                     | .....137.....                                                   | .....2,389.....                                                 |
| 6. 2001.....                                                                | .....12,161.....                  | .....11,850..... | .....311.....                 | .....9,426.....                   | .....9,305.....   | .....261.....                            | .....253.....   | .....478.....                     | .....466.....   |                                                     | .....142.....                                                   | .....3,593.....                                                 |
| 7. 2002.....                                                                | .....19,305.....                  | .....18,839..... | .....466.....                 | .....13,317.....                  | .....13,135.....  | .....363.....                            | .....353.....   | .....737.....                     | .....719.....   |                                                     | .....212.....                                                   | .....4,199.....                                                 |
| 8. 2003.....                                                                | .....31,413.....                  | .....31,184..... | .....229.....                 | .....20,437.....                  | .....20,437.....  | .....603.....                            | .....603.....   | .....1,116.....                   | .....1,116..... |                                                     | .....0.....                                                     | .....5,929.....                                                 |
| 9. 2004.....                                                                | .....47,352.....                  | .....47,352..... | .....0.....                   | .....27,168.....                  | .....27,168.....  | .....613.....                            | .....613.....   | .....1,425.....                   | .....1,425..... |                                                     | .....0.....                                                     | .....6,707.....                                                 |
| 10. 2005.....                                                               | .....63,373.....                  | .....63,373..... | .....0.....                   | .....30,486.....                  | .....30,486.....  | .....441.....                            | .....441.....   | .....1,923.....                   | .....1,923..... |                                                     | .....0.....                                                     | .....7,207.....                                                 |
| 11. 2006.....                                                               | .....73,149.....                  | .....73,149..... | .....0.....                   | .....25,842.....                  | .....25,842.....  | .....279.....                            | .....279.....   | .....1,431.....                   | .....1,431..... |                                                     | .....0.....                                                     | .....7,374.....                                                 |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....    | .....XXX.....                 | .....143,968.....                 | .....143,257..... | .....3,506.....                          | .....3,445..... | .....7,882.....                   | .....7,814..... | .....0.....                                         | .....840.....                                                   | ....XXX.....                                                    |

|               | Losses Unpaid                  |                 |                                |                  | Defense and Cost Containment Unpaid |                 |                                |                 | Adjusting and Other<br>Unpaid |                 | 23<br><br>Salvage<br>and<br>Subrogation<br>Anticipated | 24<br>Total<br>Net<br>Losses<br>and<br>Expenses<br>Unpaid | 25<br><br>Number of<br>Claims<br>Outstanding-<br>Direct and<br>Assumed |
|---------------|--------------------------------|-----------------|--------------------------------|------------------|-------------------------------------|-----------------|--------------------------------|-----------------|-------------------------------|-----------------|--------------------------------------------------------|-----------------------------------------------------------|------------------------------------------------------------------------|
|               | Case Basis                     |                 | Bulk + IBNR                    |                  | Case Basis                          |                 | Bulk + IBNR                    |                 | 21                            | 22              |                                                        |                                                           |                                                                        |
|               | 13<br>Direct<br>and<br>Assumed | 14<br><br>Ceded | 15<br>Direct<br>and<br>Assumed | 16<br><br>Ceded  | 17<br>Direct<br>and<br>Assumed      | 18<br><br>Ceded | 19<br>Direct<br>and<br>Assumed | 20<br><br>Ceded | Direct<br>and<br>Assumed      | Ceded           |                                                        |                                                           |                                                                        |
| 1. Prior..... | .....                          | .....           | .....                          | .....            | .....                               | .....           | .....                          | .....           | .....                         | .....           | .....                                                  | .....0.....                                               | .....                                                                  |
| 2. 1997.....  | .....                          | .....           | .....                          | .....            | .....                               | .....           | .....                          | .....           | .....                         | .....           | .....                                                  | .....0.....                                               | .....                                                                  |
| 3. 1998.....  | .....                          | .....           | .....                          | .....            | .....                               | .....           | .....                          | .....           | .....                         | .....           | .....                                                  | .....0.....                                               | .....                                                                  |
| 4. 1999.....  | .....                          | .....           | .....                          | .....            | .....(0).....                       | .....(0).....   | .....                          | .....           | .....                         | .....           | .....                                                  | .....0.....                                               | .....                                                                  |
| 5. 2000.....  | .....                          | .....           | .....                          | .....            | .....1.....                         | .....1.....     | .....                          | .....           | .....                         | .....           | .....                                                  | .....0.....                                               | .....                                                                  |
| 6. 2001.....  | .....6.....                    | .....6.....     | .....13.....                   | .....13.....     | .....5.....                         | .....5.....     | .....11.....                   | .....11.....    | .....1.....                   | .....1.....     | .....                                                  | .....0.....                                               | .....2.....                                                            |
| 7. 2002.....  | .....                          | .....           | .....5.....                    | .....5.....      | .....                               | .....           | .....25.....                   | .....25.....    | .....0.....                   | .....0.....     | .....                                                  | .....0.....                                               | .....                                                                  |
| 8. 2003.....  | .....305.....                  | .....305.....   | .....161.....                  | .....161.....    | .....17.....                        | .....17.....    | .....9.....                    | .....9.....     | .....21.....                  | .....21.....    | .....                                                  | .....0.....                                               | .....7.....                                                            |
| 9. 2004.....  | .....370.....                  | .....370.....   | .....420.....                  | .....420.....    | .....85.....                        | .....85.....    | .....97.....                   | .....97.....    | .....39.....                  | .....39.....    | .....                                                  | .....0.....                                               | .....13.....                                                           |
| 10. 2005..... | .....1,325.....                | .....1,325..... | .....920.....                  | .....920.....    | .....392.....                       | .....392.....   | .....272.....                  | .....272.....   | .....94.....                  | .....94.....    | .....                                                  | .....0.....                                               | .....35.....                                                           |
| 11. 2006..... | .....5,802.....                | .....5,802..... | .....17,256.....               | .....17,256..... | .....556.....                       | .....556.....   | .....1,653.....                | .....1,653..... | .....1,000.....               | .....1,000..... | .....                                                  | .....0.....                                               | .....752.....                                                          |
| 12. Totals... | .....7,807.....                | .....7,807..... | .....18,774.....               | .....18,774..... | .....1,056.....                     | .....1,056..... | .....2,067.....                | .....2,067..... | .....1,155.....               | .....1,155..... | .....0.....                                            | .....0.....                                               | .....809.....                                                          |

|            | Total Losses and<br>Loss Expenses Incurred |                  |               | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |                 |                | Nontabular<br>Discount |                 | 34<br><br>Inter-<br>Company<br>Pooling<br>Participation<br>Percentage | Net Balance Sheet<br>Reserves after Discount |                            |
|------------|--------------------------------------------|------------------|---------------|----------------------------------------------------------------|-----------------|----------------|------------------------|-----------------|-----------------------------------------------------------------------|----------------------------------------------|----------------------------|
|            | 26<br>Direct<br>and<br>Assumed             | 27<br><br>Ceded  | 28<br><br>Net | 29<br>Direct<br>and<br>Assumed                                 | 30<br><br>Ceded | 31<br><br>Net  | 32                     | 33              |                                                                       | 35                                           | 36                         |
|            |                                            |                  |               |                                                                |                 |                | Loss                   | Loss<br>Expense |                                                                       | Losses<br>Unpaid                             | Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....    | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX.....  | .....                  | .....           | .....XXX.....                                                         | .....0.....                                  | .....0.....                |
| 2. 1997.   | .....3,208.....                            | .....3,127.....  | .....81.....  | .....52.2.....                                                 | .....52.0.....  | .....58.7..... | .....                  | .....           | .....                                                                 | .....0.....                                  | .....0.....                |
| 3. 1998.   | .....4,959.....                            | .....4,807.....  | .....151..... | .....68.7.....                                                 | .....69.4.....  | .....53.4..... | .....                  | .....           | .....                                                                 | .....0.....                                  | .....0.....                |
| 4. 1999.   | .....4,799.....                            | .....4,682.....  | .....117..... | .....61.0.....                                                 | .....61.6.....  | .....43.8..... | .....                  | .....           | .....                                                                 | .....0.....                                  | .....0.....                |
| 5. 2000.   | .....6,044.....                            | .....5,907.....  | .....137..... | .....66.9.....                                                 | .....67.4.....  | .....50.8..... | .....                  | .....           | .....                                                                 | .....0.....                                  | .....0.....                |
| 6. 2001.   | .....10,200.....                           | .....10,058..... | .....142..... | .....83.9.....                                                 | .....84.9.....  | .....45.7..... | .....                  | .....           | .....                                                                 | .....0.....                                  | .....0.....                |
| 7. 2002.   | .....14,448.....                           | .....14,237..... | .....212..... | .....74.8.....                                                 | .....75.6.....  | .....45.4..... | .....                  | .....           | .....                                                                 | .....0.....                                  | .....0.....                |
| 8. 2003.   | .....22,668.....                           | .....22,668..... | .....0.....   | .....72.2.....                                                 | .....72.7.....  | .....0.0.....  | .....                  | .....           | .....                                                                 | .....0.....                                  | .....0.....                |
| 9. 2004.   | .....30,217.....                           | .....30,217..... | .....0.....   | .....63.8.....                                                 | .....63.8.....  | .....0.0.....  | .....                  | .....           | .....                                                                 | .....0.....                                  | .....0.....                |
| 10. 2005.  | .....35,854.....                           | .....35,854..... | .....0.....   | .....56.6.....                                                 | .....56.6.....  | .....0.0.....  | .....                  | .....           | .....                                                                 | .....0.....                                  | .....0.....                |
| 11. 2006.  | .....53,817.....                           | .....53,817..... | .....0.....   | .....73.6.....                                                 | .....73.6.....  | .....0.0.....  | .....                  | .....           | .....                                                                 | .....0.....                                  | .....0.....                |
| 12. Totals | .....XXX.....                              | .....XXX.....    | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX.....  | .....0.....            | .....0.....     | .....XXX.....                                                         | .....0.....                                  | .....0.....                |

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

(\$000 omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned                   |                   |                               | Loss and Loss Expense Payments    |                   |                                          |                  |                                   |                 |                                                     |                                                                 | 12<br>Number of<br>Claims<br>Reported-Direct and<br>Assumed |
|-----------------------------------------------------------------------------|-----------------------------------|-------------------|-------------------------------|-----------------------------------|-------------------|------------------------------------------|------------------|-----------------------------------|-----------------|-----------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------|
|                                                                             | 1<br><br>Direct<br>and<br>Assumed | 2<br><br>Ceded    | 3<br><br>Net<br>(Cols. 1 - 2) | Loss Payments                     |                   | Defense and Cost<br>Containment Payments |                  | Adjusting and Other<br>Payments   |                 | 10<br><br>Salvage<br>and<br>Subrogation<br>Received | 11<br><br>Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) |                                                             |
|                                                                             |                                   |                   |                               | 4<br><br>Direct<br>and<br>Assumed | 5<br><br>Ceded    | 6<br><br>Direct<br>and<br>Assumed        | 7<br><br>Ceded   | 8<br><br>Direct<br>and<br>Assumed | 9<br><br>Ceded  |                                                     |                                                                 |                                                             |
| 1. Prior.....                                                               | .....XXX.....                     | .....XXX.....     | .....XXX.....                 | .....15.....                      | .....15.....      | .....1.....                              | .....1.....      | .....                             | .....           | .....                                               | .....0.....                                                     | .....XXX.....                                               |
| 2. 1997.....                                                                | .....48,926.....                  | .....47,894.....  | .....1,031.....               | .....31,834.....                  | .....31,186.....  | .....2,957.....                          | .....2,910.....  | .....64.....                      | .....17.....    | .....(11).....                                      | .....743.....                                                   | .....11,259.....                                            |
| 3. 1998.....                                                                | .....58,145.....                  | .....55,790.....  | .....2,355.....               | .....34,071.....                  | .....32,825.....  | .....3,483.....                          | .....3,355.....  | .....177.....                     | .....111.....   | .....(26).....                                      | .....1,440.....                                                 | .....13,067.....                                            |
| 4. 1999.....                                                                | .....66,758.....                  | .....64,346.....  | .....2,412.....               | .....40,529.....                  | .....39,231.....  | .....3,526.....                          | .....3,415.....  | .....189.....                     | .....91.....    | .....(1).....                                       | .....1,507.....                                                 | .....15,172.....                                            |
| 5. 2000.....                                                                | .....74,752.....                  | .....72,295.....  | .....2,458.....               | .....51,771.....                  | .....50,334.....  | .....3,626.....                          | .....3,534.....  | .....283.....                     | .....187.....   | .....                                               | .....1,625.....                                                 | .....20,163.....                                            |
| 6. 2001.....                                                                | .....90,434.....                  | .....87,507.....  | .....2,927.....               | .....67,900.....                  | .....66,377.....  | .....4,602.....                          | .....4,542.....  | .....223.....                     | .....110.....   | .....                                               | .....1,697.....                                                 | .....24,848.....                                            |
| 7. 2002.....                                                                | .....121,700.....                 | .....117,481..... | .....4,219.....               | .....86,619.....                  | .....85,582.....  | .....5,547.....                          | .....5,527.....  | .....587.....                     | .....420.....   | .....                                               | .....1,224.....                                                 | .....30,840.....                                            |
| 8. 2003.....                                                                | .....163,538.....                 | .....162,729..... | .....809.....                 | .....106,538.....                 | .....106,538..... | .....5,991.....                          | .....5,991.....  | .....770.....                     | .....770.....   | .....                                               | .....0.....                                                     | .....38,219.....                                            |
| 9. 2004.....                                                                | .....207,823.....                 | .....207,823..... | .....0.....                   | .....121,694.....                 | .....121,694..... | .....4,671.....                          | .....4,671.....  | .....1,325.....                   | .....1,325..... | .....                                               | .....0.....                                                     | .....47,144.....                                            |
| 10. 2005.....                                                               | .....241,602.....                 | .....241,602..... | .....0.....                   | .....116,322.....                 | .....116,322..... | .....2,137.....                          | .....2,137.....  | .....1,273.....                   | .....1,273..... | .....                                               | .....0.....                                                     | .....53,742.....                                            |
| 11. 2006.....                                                               | .....243,981.....                 | .....243,981..... | .....0.....                   | .....66,281.....                  | .....66,281.....  | .....483.....                            | .....483.....    | .....592.....                     | .....592.....   | .....                                               | .....0.....                                                     | .....49,289.....                                            |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....     | .....XXX.....                 | .....723,574.....                 | .....716,385..... | .....37,024.....                         | .....36,567..... | .....5,484.....                   | .....4,896..... | .....(37).....                                      | .....8,235.....                                                 | .....XXX.....                                               |

|               | Losses Unpaid                  |                   |                                |                   | Defense and Cost Containment Unpaid |                  |                                |                  | Adjusting and Other<br>Unpaid |                  | 23<br><br>Salvage<br>and<br>Subrogation<br>Anticipated | 24<br>Total<br>Net<br>Losses<br>and<br>Expenses<br>Unpaid | 25<br><br>Number of<br>Claims<br>Outstanding-<br>Direct and<br>Assumed |
|---------------|--------------------------------|-------------------|--------------------------------|-------------------|-------------------------------------|------------------|--------------------------------|------------------|-------------------------------|------------------|--------------------------------------------------------|-----------------------------------------------------------|------------------------------------------------------------------------|
|               | Case Basis                     |                   | Bulk + IBNR                    |                   | Case Basis                          |                  | Bulk + IBNR                    |                  | 21                            | 22               |                                                        |                                                           |                                                                        |
|               | 13<br>Direct<br>and<br>Assumed | 14<br>Ceded       | 15<br>Direct<br>and<br>Assumed | 16<br>Ceded       | 17<br>Direct<br>and<br>Assumed      | 18<br>Ceded      | 19<br>Direct<br>and<br>Assumed | 20<br>Ceded      | Direct<br>and<br>Assumed      | Ceded            |                                                        |                                                           |                                                                        |
| 1. Prior..... | .....1.....                    | .....1.....       | .....                          | .....             | .....                               | .....            | .....                          | .....            | .....                         | .....            | .....                                                  | .....0.....                                               | .....                                                                  |
| 2. 1997.....  | .....434.....                  | .....434.....     | .....                          | .....             | .....                               | .....            | .....                          | .....            | .....                         | .....            | .....                                                  | .....0.....                                               | .....10.....                                                           |
| 3. 1998.....  | .....20.....                   | .....20.....      | .....                          | .....             | .....                               | .....            | .....                          | .....            | .....                         | .....            | .....                                                  | .....0.....                                               | .....1.....                                                            |
| 4. 1999.....  | .....88.....                   | .....88.....      | .....                          | .....             | .....(9).....                       | .....(9).....    | .....                          | .....            | .....(6).....                 | .....(6).....    | .....                                                  | .....0.....                                               | .....5.....                                                            |
| 5. 2000.....  | .....298.....                  | .....298.....     | .....                          | .....             | .....14.....                        | .....14.....     | .....                          | .....            | .....9.....                   | .....9.....      | .....                                                  | .....0.....                                               | .....19.....                                                           |
| 6. 2001.....  | .....16,088.....               | .....16,088.....  | .....283.....                  | .....283.....     | .....216.....                       | .....216.....    | .....4.....                    | .....4.....      | .....48.....                  | .....48.....     | .....                                                  | .....0.....                                               | .....28.....                                                           |
| 7. 2002.....  | .....2,529.....                | .....2,529.....   | .....69.....                   | .....69.....      | .....489.....                       | .....489.....    | .....13.....                   | .....13.....     | .....96.....                  | .....96.....     | .....                                                  | .....0.....                                               | .....69.....                                                           |
| 8. 2003.....  | .....5,398.....                | .....5,398.....   | .....2,723.....                | .....2,723.....   | .....1,100.....                     | .....1,100.....  | .....555.....                  | .....555.....    | .....368.....                 | .....368.....    | .....                                                  | .....0.....                                               | .....222.....                                                          |
| 9. 2004.....  | .....14,402.....               | .....14,402.....  | .....7,578.....                | .....7,578.....   | .....3,191.....                     | .....3,191.....  | .....1,679.....                | .....1,679.....  | .....1,045.....               | .....1,045.....  | .....                                                  | .....0.....                                               | .....667.....                                                          |
| 10. 2005..... | .....32,353.....               | .....32,353.....  | .....20,297.....               | .....20,297.....  | .....5,617.....                     | .....5,617.....  | .....3,524.....                | .....3,524.....  | .....2,620.....               | .....2,620.....  | .....                                                  | .....0.....                                               | .....2,021.....                                                        |
| 11. 2006..... | .....47,013.....               | .....47,013.....  | .....85,728.....               | .....85,728.....  | .....4,339.....                     | .....4,339.....  | .....7,911.....                | .....7,911.....  | .....6,984.....               | .....6,984.....  | .....                                                  | .....0.....                                               | .....9,527.....                                                        |
| 12. Totals... | .....118,623.....              | .....118,623..... | .....116,678.....              | .....116,678..... | .....14,957.....                    | .....14,957..... | .....13,686.....               | .....13,686..... | .....11,164.....              | .....11,164..... | .....0.....                                            | .....0.....                                               | .....12,569.....                                                       |

|            | Total Losses and<br>Loss Expenses Incurred |                   |                 | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |                 |                | Nontabular<br>Discount |                       | 34<br><br>Inter-<br>Company<br>Pooling<br>Participation<br>Percentage | Net Balance Sheet<br>Reserves after Discount |                                  |
|------------|--------------------------------------------|-------------------|-----------------|----------------------------------------------------------------|-----------------|----------------|------------------------|-----------------------|-----------------------------------------------------------------------|----------------------------------------------|----------------------------------|
|            | 26<br>Direct<br>and<br>Assumed             | 27<br>Ceded       | 28<br>Net       | 29<br>Direct<br>and<br>Assumed                                 | 30<br>Ceded     | 31<br>Net      | 32<br>Loss             | 33<br>Loss<br>Expense |                                                                       | 35<br>Losses<br>Unpaid                       | 36<br>Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....     | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX.....  | .....                  | .....                 | .....XXX.....                                                         | .....0.....                                  | .....0.....                      |
| 2. 1997.   | .....35,289.....                           | .....34,546.....  | .....743.....   | .....72.1.....                                                 | .....72.1.....  | .....72.0..... | .....                  | .....                 | .....                                                                 | .....0.....                                  | .....0.....                      |
| 3. 1998.   | .....37,751.....                           | .....36,311.....  | .....1,440..... | .....64.9.....                                                 | .....65.1.....  | .....61.1..... | .....                  | .....                 | .....                                                                 | .....0.....                                  | .....0.....                      |
| 4. 1999.   | .....44,316.....                           | .....42,810.....  | .....1,507..... | .....66.4.....                                                 | .....66.5.....  | .....62.5..... | .....                  | .....                 | .....                                                                 | .....0.....                                  | .....0.....                      |
| 5. 2000.   | .....56,002.....                           | .....54,377.....  | .....1,625..... | .....74.9.....                                                 | .....75.2.....  | .....66.1..... | .....                  | .....                 | .....                                                                 | .....0.....                                  | .....0.....                      |
| 6. 2001.   | .....89,363.....                           | .....87,666.....  | .....1,697..... | .....98.8.....                                                 | .....100.2..... | .....58.0..... | .....                  | .....                 | .....                                                                 | .....0.....                                  | .....0.....                      |
| 7. 2002.   | .....95,949.....                           | .....94,725.....  | .....1,224..... | .....78.8.....                                                 | .....80.6.....  | .....29.0..... | .....                  | .....                 | .....                                                                 | .....0.....                                  | .....0.....                      |
| 8. 2003.   | .....123,444.....                          | .....123,444..... | .....0.....     | .....75.5.....                                                 | .....75.9.....  | .....0.0.....  | .....                  | .....                 | .....                                                                 | .....0.....                                  | .....0.....                      |
| 9. 2004.   | .....155,584.....                          | .....155,584..... | .....0.....     | .....74.9.....                                                 | .....74.9.....  | .....0.0.....  | .....                  | .....                 | .....                                                                 | .....0.....                                  | .....0.....                      |
| 10. 2005.  | .....184,143.....                          | .....184,143..... | .....0.....     | .....76.2.....                                                 | .....76.2.....  | .....0.0.....  | .....                  | .....                 | .....                                                                 | .....0.....                                  | .....0.....                      |
| 11. 2006.  | .....219,331.....                          | .....219,331..... | .....0.....     | .....89.9.....                                                 | .....89.9.....  | .....0.0.....  | .....                  | .....                 | .....                                                                 | .....0.....                                  | .....0.....                      |
| 12. Totals | .....XXX.....                              | .....XXX.....     | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX.....  | .....0.....            | .....0.....           | .....XXX.....                                                         | .....0.....                                  | .....0.....                      |

Sch. P-Pt. 1C  
NONE

Sch. P-Pt. 1D  
NONE

Sch. P-Pt. 1E  
NONE

Sch. P-Pt. 1F-Sn. 1  
NONE

Sch. P-Pt. 1F-Sn. 2  
NONE

Sch. P-Pt. 1G  
NONE

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

(\$000 omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned                   |                 |                               | Loss and Loss Expense Payments    |                 |                                          |                |                                   |                |                                                     |                                                                 | 12<br>Number of<br>Claims<br>Reported-Direct and<br>Assumed |
|-----------------------------------------------------------------------------|-----------------------------------|-----------------|-------------------------------|-----------------------------------|-----------------|------------------------------------------|----------------|-----------------------------------|----------------|-----------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------|
|                                                                             | 1<br><br>Direct<br>and<br>Assumed | 2<br><br>Ceded  | 3<br><br>Net<br>(Cols. 1 - 2) | Loss Payments                     |                 | Defense and Cost<br>Containment Payments |                | Adjusting and Other<br>Payments   |                | 10<br><br>Salvage<br>and<br>Subrogation<br>Received | 11<br><br>Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) |                                                             |
|                                                                             |                                   |                 |                               | 4<br><br>Direct<br>and<br>Assumed | 5<br><br>Ceded  | 6<br><br>Direct<br>and<br>Assumed        | 7<br><br>Ceded | 8<br><br>Direct<br>and<br>Assumed | 9<br><br>Ceded |                                                     |                                                                 |                                                             |
|                                                                             |                                   |                 |                               |                                   |                 |                                          |                |                                   |                |                                                     |                                                                 |                                                             |
| 1. Prior.....                                                               | .....XXX.....                     | .....XXX.....   | .....XXX.....                 |                                   |                 |                                          |                |                                   |                |                                                     | .....0.....                                                     | .....XXX.....                                               |
| 2. 1997.....                                                                | .....6,199.....                   | .....217.....   | .....5,982.....               | .....6,861.....                   | .....100.....   |                                          |                | .....58.....                      |                |                                                     | .....6,819.....                                                 | .....46,895.....                                            |
| 3. 1998.....                                                                | .....7,024.....                   | .....172.....   | .....6,852.....               | .....6,951.....                   |                 |                                          |                |                                   |                |                                                     | .....6,951.....                                                 | .....45,502.....                                            |
| 4. 1999.....                                                                | .....8,020.....                   | .....226.....   | .....7,793.....               | .....7,956.....                   |                 |                                          |                |                                   |                |                                                     | .....7,956.....                                                 | .....38,178.....                                            |
| 5. 2000.....                                                                | .....9,319.....                   | .....248.....   | .....9,072.....               | .....9,301.....                   | .....(0).....   |                                          |                |                                   |                |                                                     | .....9,301.....                                                 | .....57,716.....                                            |
| 6. 2001.....                                                                | .....10,714.....                  | .....427.....   | .....10,287.....              | .....9,719.....                   | .....0.....     |                                          |                |                                   |                |                                                     | .....9,719.....                                                 | .....62,276.....                                            |
| 7. 2002.....                                                                | .....9,580.....                   | .....623.....   | .....8,957.....               | .....9,176.....                   | .....7.....     |                                          |                |                                   |                |                                                     | .....9,169.....                                                 | .....59,390.....                                            |
| 8. 2003.....                                                                | .....9,991.....                   | .....795.....   | .....9,197.....               | .....10,213.....                  | .....582.....   |                                          |                |                                   |                |                                                     | .....9,631.....                                                 | .....65,938.....                                            |
| 9. 2004.....                                                                | .....11,349.....                  | .....967.....   | .....10,382.....              | .....12,086.....                  | .....120.....   |                                          |                |                                   |                |                                                     | .....11,966.....                                                | .....73,214.....                                            |
| 10. 2005.....                                                               | .....17,690.....                  | .....7,859..... | .....9,831.....               | .....10,923.....                  | .....7,277..... |                                          |                |                                   |                |                                                     | .....3,646.....                                                 | .....62,135.....                                            |
| 11. 2006.....                                                               | .....1,574.....                   | .....1,574..... | .....0.....                   | .....350.....                     | .....350.....   |                                          |                |                                   |                |                                                     | .....0.....                                                     |                                                             |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....   | .....XXX.....                 | .....83,536.....                  | .....8,436..... | .....0.....                              | .....0.....    | .....58.....                      | .....0.....    | .....0.....                                         | .....75,158.....                                                | .....XXX.....                                               |

|               | Losses Unpaid                  |                 |                                |                 | Defense and Cost Containment Unpaid |                 |                                |                 | Adjusting and Other<br>Unpaid |             | 23<br><br>Salvage<br>and<br>Subrogation<br>Anticipated | 24<br>Total<br>Net<br>Losses<br>and<br>Expenses<br>Unpaid | 25<br><br>Number of<br>Claims<br>Outstanding-<br>Direct and<br>Assumed |
|---------------|--------------------------------|-----------------|--------------------------------|-----------------|-------------------------------------|-----------------|--------------------------------|-----------------|-------------------------------|-------------|--------------------------------------------------------|-----------------------------------------------------------|------------------------------------------------------------------------|
|               | Case Basis                     |                 | Bulk + IBNR                    |                 | Case Basis                          |                 | Bulk + IBNR                    |                 | 21                            | 22          |                                                        |                                                           |                                                                        |
|               | 13<br>Direct<br>and<br>Assumed | 14<br><br>Ceded | 15<br>Direct<br>and<br>Assumed | 16<br><br>Ceded | 17<br>Direct<br>and<br>Assumed      | 18<br><br>Ceded | 19<br>Direct<br>and<br>Assumed | 20<br><br>Ceded | Direct<br>and<br>Assumed      | Ceded       |                                                        |                                                           |                                                                        |
| 1. Prior..... | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 2. 1997.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 3. 1998.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 4. 1999.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 5. 2000.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 6. 2001.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 7. 2002.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 8. 2003.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 9. 2004.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 10. 2005..... | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 11. 2006..... | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....       | .....                                                  | .....0.....                                               | .....                                                                  |
| 12. Totals... | .....0.....                    | .....0.....     | .....0.....                    | .....0.....     | .....0.....                         | .....0.....     | .....0.....                    | .....0.....     | .....0.....                   | .....0..... | .....0.....                                            | .....0.....                                               | .....0.....                                                            |

|            | Total Losses and<br>Loss Expenses Incurred |                 |                  | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |                 |                 | Nontabular<br>Discount |                           | 34<br><br>Inter-<br>Company<br>Pooling<br>Participation<br>Percentage | Net Balance Sheet<br>Reserves after Discount |                                  |
|------------|--------------------------------------------|-----------------|------------------|----------------------------------------------------------------|-----------------|-----------------|------------------------|---------------------------|-----------------------------------------------------------------------|----------------------------------------------|----------------------------------|
|            | 26<br>Direct<br>and<br>Assumed             | 27<br><br>Ceded | 28<br><br>Net    | 29<br>Direct<br>and<br>Assumed                                 | 30<br><br>Ceded | 31<br><br>Net   | 32<br><br>Loss         | 33<br><br>Loss<br>Expense |                                                                       | 35<br><br>Losses<br>Unpaid                   | 36<br>Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....   | .....XXX.....    | .....XXX.....                                                  | .....XXX.....   | .....XXX.....   | .....                  | .....                     | .....XXX.....                                                         | .....0.....                                  | .....0.....                      |
| 2. 1997.   | .....6,919.....                            | .....100.....   | .....6,819.....  | .....111.6.....                                                | .....46.1.....  | .....114.0..... | .....                  | .....                     | .....                                                                 | .....0.....                                  | .....0.....                      |
| 3. 1998.   | .....6,951.....                            | .....0.....     | .....6,951.....  | .....99.0.....                                                 | .....0.0.....   | .....101.4..... | .....                  | .....                     | .....                                                                 | .....0.....                                  | .....0.....                      |
| 4. 1999.   | .....7,956.....                            | .....0.....     | .....7,956.....  | .....99.2.....                                                 | .....0.0.....   | .....102.1..... | .....                  | .....                     | .....                                                                 | .....0.....                                  | .....0.....                      |
| 5. 2000.   | .....9,301.....                            | .....(0).....   | .....9,301.....  | .....99.8.....                                                 | .....(0.1)..... | .....102.5..... | .....                  | .....                     | .....                                                                 | .....0.....                                  | .....0.....                      |
| 6. 2001.   | .....9,719.....                            | .....0.....     | .....9,719.....  | .....90.7.....                                                 | .....0.0.....   | .....94.5.....  | .....                  | .....                     | .....                                                                 | .....0.....                                  | .....0.....                      |
| 7. 2002.   | .....9,176.....                            | .....7.....     | .....9,169.....  | .....95.8.....                                                 | .....1.1.....   | .....102.4..... | .....                  | .....                     | .....                                                                 | .....0.....                                  | .....0.....                      |
| 8. 2003.   | .....10,213.....                           | .....582.....   | .....9,631.....  | .....102.2.....                                                | .....73.3.....  | .....104.7..... | .....                  | .....                     | .....                                                                 | .....0.....                                  | .....0.....                      |
| 9. 2004.   | .....12,086.....                           | .....120.....   | .....11,966..... | .....106.5.....                                                | .....12.4.....  | .....115.3..... | .....                  | .....                     | .....                                                                 | .....0.....                                  | .....0.....                      |
| 10. 2005.  | .....10,923.....                           | .....7,277..... | .....3,646.....  | .....61.7.....                                                 | .....92.6.....  | .....37.1.....  | .....                  | .....                     | .....                                                                 | .....0.....                                  | .....0.....                      |
| 11. 2006.  | .....350.....                              | .....350.....   | .....0.....      | .....22.2.....                                                 | .....22.2.....  | .....0.0.....   | .....                  | .....                     | .....                                                                 | .....0.....                                  | .....0.....                      |
| 12. Totals | .....XXX.....                              | .....XXX.....   | .....XXX.....    | .....XXX.....                                                  | .....XXX.....   | .....XXX.....   | .....0.....            | .....0.....               | .....XXX.....                                                         | .....0.....                                  | .....0.....                      |

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

(\$000 omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned                   |                  |                               | Loss and Loss Expense Payments |                 |                                          |                 |                                 |             |                                                     |                                                                 | 12<br>Number<br>of<br>Claims<br>Reported-<br>Direct and<br>Assumed |
|-----------------------------------------------------------------------------|-----------------------------------|------------------|-------------------------------|--------------------------------|-----------------|------------------------------------------|-----------------|---------------------------------|-------------|-----------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------------|
|                                                                             | 1<br><br>Direct<br>and<br>Assumed | 2<br><br>Ceded   | 3<br><br>Net<br>(Cols. 1 - 2) | Loss Payments                  |                 | Defense and Cost<br>Containment Payments |                 | Adjusting and Other<br>Payments |             | 10<br><br>Salvage<br>and<br>Subrogation<br>Received | 11<br><br>Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) |                                                                    |
|                                                                             |                                   |                  |                               | 4<br>Direct<br>and<br>Assumed  | 5<br>Ceded      | 6<br>Direct<br>and<br>Assumed            | 7<br>Ceded      | 8<br>Direct<br>and<br>Assumed   | 9<br>Ceded  |                                                     |                                                                 |                                                                    |
|                                                                             |                                   |                  |                               |                                |                 |                                          |                 |                                 |             |                                                     |                                                                 |                                                                    |
| 1. Prior.....                                                               | .....XXX.....                     | .....XXX.....    | .....XXX.....                 |                                |                 |                                          |                 |                                 |             |                                                     | .....0.....                                                     | .....XXX.....                                                      |
| 2. 1997.....                                                                |                                   |                  | .....0.....                   |                                |                 |                                          |                 |                                 |             |                                                     | .....0.....                                                     |                                                                    |
| 3. 1998.....                                                                |                                   |                  | .....0.....                   |                                |                 |                                          |                 |                                 |             |                                                     | .....0.....                                                     |                                                                    |
| 4. 1999.....                                                                |                                   |                  | .....0.....                   |                                |                 |                                          |                 |                                 |             |                                                     | .....0.....                                                     |                                                                    |
| 5. 2000.....                                                                |                                   |                  | .....0.....                   |                                |                 |                                          |                 |                                 |             |                                                     | .....0.....                                                     |                                                                    |
| 6. 2001.....                                                                |                                   |                  | .....0.....                   |                                |                 |                                          |                 |                                 |             |                                                     | .....0.....                                                     |                                                                    |
| 7. 2002.....                                                                |                                   |                  | .....0.....                   |                                |                 |                                          |                 |                                 |             |                                                     | .....0.....                                                     |                                                                    |
| 8. 2003.....                                                                |                                   |                  | .....0.....                   |                                |                 |                                          |                 |                                 |             |                                                     | .....0.....                                                     |                                                                    |
| 9. 2004.....                                                                |                                   |                  | .....0.....                   |                                |                 |                                          |                 |                                 |             |                                                     | .....0.....                                                     |                                                                    |
| 10. 2005.....                                                               | .....21,390.....                  | .....11,534..... | .....9,856.....               | .....3,967.....                | .....3,827..... | .....1,866.....                          | .....1,857..... |                                 |             |                                                     | .....148.....                                                   | .....146.....                                                      |
| 11. 2006.....                                                               | .....22,251.....                  | .....22,251..... | .....0.....                   | .....567.....                  | .....567.....   | .....613.....                            | .....613.....   |                                 |             |                                                     | .....0.....                                                     | .....146.....                                                      |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....    | .....XXX.....                 | .....4,534.....                | .....4,394..... | .....2,479.....                          | .....2,471..... | .....0.....                     | .....0..... | .....0.....                                         | .....148.....                                                   | ....XXX.....                                                       |

|               | Losses Unpaid                  |                  |                                |                  | Defense and Cost Containment Unpaid |                 |                                |                 | Adjusting and Other<br>Unpaid |             | 23<br><br>Salvage<br>and<br>Subrogation<br>Anticipated | 24<br>Total<br>Net<br>Losses<br>and<br>Expenses<br>Unpaid | 25<br><br>Number of<br>Claims<br>Outstanding-<br>Direct and<br>Assumed |
|---------------|--------------------------------|------------------|--------------------------------|------------------|-------------------------------------|-----------------|--------------------------------|-----------------|-------------------------------|-------------|--------------------------------------------------------|-----------------------------------------------------------|------------------------------------------------------------------------|
|               | Case Basis                     |                  | Bulk + IBNR                    |                  | Case Basis                          |                 | Bulk + IBNR                    |                 | 21                            | 22          |                                                        |                                                           |                                                                        |
|               | 13<br>Direct<br>and<br>Assumed | 14<br>Ceded      | 15<br>Direct<br>and<br>Assumed | 16<br>Ceded      | 17<br>Direct<br>and<br>Assumed      | 18<br>Ceded     | 19<br>Direct<br>and<br>Assumed | 20<br>Ceded     | Direct<br>and<br>Assumed      | Ceded       |                                                        |                                                           |                                                                        |
| 1. Prior..... |                                |                  |                                |                  |                                     |                 |                                |                 |                               |             |                                                        | .....0.....                                               |                                                                        |
| 2. 1997.....  |                                |                  |                                |                  |                                     |                 |                                |                 |                               |             |                                                        | .....0.....                                               |                                                                        |
| 3. 1998.....  |                                |                  |                                |                  |                                     |                 |                                |                 |                               |             |                                                        | .....0.....                                               |                                                                        |
| 4. 1999.....  |                                |                  |                                |                  |                                     |                 |                                |                 |                               |             |                                                        | .....0.....                                               |                                                                        |
| 5. 2000.....  |                                |                  |                                |                  |                                     |                 |                                |                 |                               |             |                                                        | .....0.....                                               |                                                                        |
| 6. 2001.....  |                                |                  |                                |                  |                                     |                 |                                |                 |                               |             |                                                        | .....0.....                                               |                                                                        |
| 7. 2002.....  |                                |                  |                                |                  |                                     |                 |                                |                 |                               |             |                                                        | .....0.....                                               |                                                                        |
| 8. 2003.....  |                                |                  |                                |                  |                                     |                 |                                |                 |                               |             |                                                        | .....0.....                                               |                                                                        |
| 9. 2004.....  |                                |                  |                                |                  |                                     |                 |                                |                 |                               |             |                                                        | .....0.....                                               |                                                                        |
| 10. 2005..... | .....4,944.....                | .....4,944.....  | .....5,359.....                | .....5,359.....  | .....1,058.....                     | .....1,058..... | .....1,147.....                | .....1,147..... |                               |             |                                                        | .....0.....                                               | .....24.....                                                           |
| 11. 2006..... | .....9,679.....                | .....9,679.....  | .....9,148.....                | .....9,148.....  | .....1,298.....                     | .....1,298..... | .....1,227.....                | .....1,227..... |                               |             |                                                        | .....0.....                                               | .....86.....                                                           |
| 12. Totals... | .....14,623.....               | .....14,623..... | .....14,507.....               | .....14,507..... | .....2,357.....                     | .....2,357..... | .....2,374.....                | .....2,374..... | .....0.....                   | .....0..... | .....0.....                                            | .....0.....                                               | .....110.....                                                          |

|            | Total Losses and<br>Loss Expenses Incurred |                  |               | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |                 |               | Nontabular<br>Discount |                       | 34<br><br>Inter-<br>Company<br>Pooling<br>Participation<br>Percentage | Net Balance Sheet<br>Reserves after Discount |                                  |
|------------|--------------------------------------------|------------------|---------------|----------------------------------------------------------------|-----------------|---------------|------------------------|-----------------------|-----------------------------------------------------------------------|----------------------------------------------|----------------------------------|
|            | 26<br>Direct<br>and<br>Assumed             | 27<br>Ceded      | 28<br>Net     | 29<br>Direct<br>and<br>Assumed                                 | 30<br>Ceded     | 31<br>Net     | 32<br>Loss             | 33<br>Loss<br>Expense |                                                                       | 35<br>Losses<br>Unpaid                       | 36<br>Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....    | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... |                        |                       | .....XXX.....                                                         | .....0.....                                  | .....0.....                      |
| 2. 1997.   | .....0.....                                | .....0.....      | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                       |                                                                       | .....0.....                                  | .....0.....                      |
| 3. 1998.   | .....0.....                                | .....0.....      | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                       |                                                                       | .....0.....                                  | .....0.....                      |
| 4. 1999.   | .....0.....                                | .....0.....      | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                       |                                                                       | .....0.....                                  | .....0.....                      |
| 5. 2000.   | .....0.....                                | .....0.....      | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                       |                                                                       | .....0.....                                  | .....0.....                      |
| 6. 2001.   | .....0.....                                | .....0.....      | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                       |                                                                       | .....0.....                                  | .....0.....                      |
| 7. 2002.   | .....0.....                                | .....0.....      | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                       |                                                                       | .....0.....                                  | .....0.....                      |
| 8. 2003.   | .....0.....                                | .....0.....      | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                       |                                                                       | .....0.....                                  | .....0.....                      |
| 9. 2004.   | .....0.....                                | .....0.....      | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0..... |                        |                       |                                                                       | .....0.....                                  | .....0.....                      |
| 10. 2005.  | .....18,342.....                           | .....18,194..... | .....148..... | .....85.7.....                                                 | .....157.7..... | .....1.5..... |                        |                       |                                                                       | .....0.....                                  | .....0.....                      |
| 11. 2006.  | .....22,532.....                           | .....22,532..... | .....0.....   | .....101.3.....                                                | .....101.3..... | .....0.0..... |                        |                       |                                                                       | .....0.....                                  | .....0.....                      |
| 12. Totals | .....XXX.....                              | .....XXX.....    | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0.....            | .....0.....           | .....XXX.....                                                         | .....0.....                                  | .....0.....                      |

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE,  
EARTHQUAKE, BURGLARY AND THEFT)  
(\$000 omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned                   |                |                               | Loss and Loss Expense Payments    |                |                                          |                |                                   |                |                                                     |                                                                 | 12                                                           |
|-----------------------------------------------------------------------------|-----------------------------------|----------------|-------------------------------|-----------------------------------|----------------|------------------------------------------|----------------|-----------------------------------|----------------|-----------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------|
|                                                                             | 1<br><br>Direct<br>and<br>Assumed | 2<br><br>Ceded | 3<br><br>Net<br>(Cols. 1 - 2) | Loss Payments                     |                | Defense and Cost<br>Containment Payments |                | Adjusting and Other<br>Payments   |                | 10<br><br>Salvage<br>and<br>Subrogation<br>Received | 11<br><br>Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) | Number<br>of<br>Claims<br>Reported-<br>Direct and<br>Assumed |
|                                                                             |                                   |                |                               | 4<br><br>Direct<br>and<br>Assumed | 5<br><br>Ceded | 6<br><br>Direct<br>and<br>Assumed        | 7<br><br>Ceded | 8<br><br>Direct<br>and<br>Assumed | 9<br><br>Ceded |                                                     |                                                                 |                                                              |
|                                                                             |                                   |                |                               |                                   |                |                                          |                |                                   |                |                                                     |                                                                 |                                                              |
| 1. Prior.....                                                               | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....590                          | .....590       | .....12                                  | .....28        | .....16                           | .....16        | .....                                               | .....(16)                                                       | .....XXX.....                                                |
| 2. 2005.....                                                                | .....84,909                       | .....53,602    | .....31,307                   | .....26,551                       | .....23,318    | .....192                                 | .....167       | .....2,656                        | .....1,814     | .....8                                              | .....4,099                                                      | .....XXX.....                                                |
| 3. 2006.....                                                                | .....134,477                      | .....134,477   | .....0                        | .....28,777                       | .....28,777    | .....123                                 | .....123       | .....2,050                        | .....2,050     | .....                                               | .....0                                                          | .....XXX.....                                                |
| 4. Totals.....                                                              | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....55,917                       | .....52,685    | .....328                                 | .....318       | .....4,722                        | .....3,881     | .....8                                              | .....4,084                                                      | .....XXX.....                                                |

|               | Losses Unpaid            |          |                          |             | Defense and Cost Containment Unpaid |        |                          |        | Adjusting and Other Unpaid |        | 23     | 24<br>Total<br>Net<br>Losses<br>and<br>Expenses<br>Unpaid | 25         |
|---------------|--------------------------|----------|--------------------------|-------------|-------------------------------------|--------|--------------------------|--------|----------------------------|--------|--------|-----------------------------------------------------------|------------|
|               | Case Basis               |          | Bulk + IBNR              |             | Case Basis                          |        | Bulk + IBNR              |        | 21                         | 22     |        |                                                           |            |
|               | 13                       | 14       | 15                       | 16          | 17                                  | 18     | 19                       | 20     |                            |        |        |                                                           |            |
|               | Direct<br>and<br>Assumed | Ceded    | Direct<br>and<br>Assumed | Ceded       | Direct<br>and<br>Assumed            | Ceded  | Direct<br>and<br>Assumed | Ceded  |                            |        |        |                                                           |            |
| 1. Prior..... | .....                    | .....    | .....1,730               | .....1,730  | .....                               | .....  | .....                    | .....  | .....                      | .....  | .....  | .....0                                                    | .....13    |
| 2. 2005...    | .....                    | .....    | .....8,047               | .....8,047  | .....                               | .....  | .....                    | .....  | .....                      | .....  | .....  | .....0                                                    | .....39    |
| 3. 2006...    | .....100                 | .....100 | .....6,294               | .....6,294  | .....                               | .....  | .....                    | .....  | .....                      | .....  | .....  | .....0                                                    | .....9,671 |
| 4. Totals...  | .....100                 | .....100 | .....16,070              | .....16,070 | .....0                              | .....0 | .....0                   | .....0 | .....0                     | .....0 | .....0 | .....0                                                    | .....9,723 |

|            | Total Losses and<br>Loss Expenses Incurred |                 |               | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |                 |               | Nontabular<br>Discount |                           | 34<br><br>Inter-Company<br>Pooling<br>Participation<br>Percentage | Net Balance Sheet<br>Reserves after Discount |                                      |
|------------|--------------------------------------------|-----------------|---------------|----------------------------------------------------------------|-----------------|---------------|------------------------|---------------------------|-------------------------------------------------------------------|----------------------------------------------|--------------------------------------|
|            | 26<br><br>Direct<br>and<br>Assumed         | 27<br><br>Ceded | 28<br><br>Net | 29<br><br>Direct<br>and<br>Assumed                             | 30<br><br>Ceded | 31<br><br>Net | 32<br><br>Loss         | 33<br><br>Loss<br>Expense |                                                                   | 35<br><br>Losses<br>Unpaid                   | 36<br><br>Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....                  | .....                     | .....XXX.....                                                     | .....0                                       | .....0                               |
| 2. 2005    | .....37,445                                | .....33,346     | .....4,099    | .....44.1                                                      | .....62.2       | .....13.1     | .....                  | .....                     | .....                                                             | .....0                                       | .....0                               |
| 3. 2006    | .....37,344                                | .....37,344     | .....0        | .....27.8                                                      | .....27.8       | .....0.0      | .....                  | .....                     | .....                                                             | .....0                                       | .....0                               |
| 4. Totals  | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0                 | .....0                    | .....XXX.....                                                     | .....0                                       | .....0                               |

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE  
(\$000 omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned                   |                |                               | Loss and Loss Expense Payments    |                |                                          |                |                                   |                |                                                     |                                                                 | 12                                                           |
|-----------------------------------------------------------------------------|-----------------------------------|----------------|-------------------------------|-----------------------------------|----------------|------------------------------------------|----------------|-----------------------------------|----------------|-----------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------|
|                                                                             | 1<br><br>Direct<br>and<br>Assumed | 2<br><br>Ceded | 3<br><br>Net<br>(Cols. 1 - 2) | Loss Payments                     |                | Defense and Cost<br>Containment Payments |                | Adjusting and Other<br>Payments   |                | 10<br><br>Salvage<br>and<br>Subrogation<br>Received | 11<br><br>Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) | Number<br>of<br>Claims<br>Reported-<br>Direct and<br>Assumed |
|                                                                             |                                   |                |                               | 4<br><br>Direct<br>and<br>Assumed | 5<br><br>Ceded | 6<br><br>Direct<br>and<br>Assumed        | 7<br><br>Ceded | 8<br><br>Direct<br>and<br>Assumed | 9<br><br>Ceded |                                                     |                                                                 |                                                              |
|                                                                             |                                   |                |                               |                                   |                |                                          |                |                                   |                |                                                     |                                                                 |                                                              |
| 1. Prior.....                                                               | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....(645)                        | .....(645)     | .....189                                 | .....189       | .....13                           | .....13        | .....                                               | .....0                                                          | .....XXX.....                                                |
| 2. 2005.....                                                                | .....180,479                      | .....180,479   | .....0                        | .....118,863                      | .....118,863   | .....622                                 | .....622       | .....3,720                        | .....3,720     | .....                                               | .....0                                                          | .....91,990                                                  |
| 3. 2006.....                                                                | .....183,366                      | .....183,366   | .....0                        | .....119,092                      | .....119,092   | .....162                                 | .....162       | .....1,680                        | .....1,680     | .....                                               | .....0                                                          | .....88,094                                                  |
| 4. Totals.....                                                              | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....237,309                      | .....237,309   | .....973                                 | .....973       | .....5,414                        | .....5,414     | .....0                                              | .....0                                                          | .....XXX.....                                                |

|             | Losses Unpaid                  |             |                                |             | Defense and Cost Containment Unpaid |             |                                |             | Adjusting and Other<br>Unpaid |           | 23<br><br>Salvage<br>and<br>Subrogation<br>Anticipated | 24<br>Total<br>Net<br>Losses<br>and<br>Expenses<br>Unpaid | 25<br>Number of<br>Claims<br>Outstanding-<br>Direct and<br>Assumed |
|-------------|--------------------------------|-------------|--------------------------------|-------------|-------------------------------------|-------------|--------------------------------|-------------|-------------------------------|-----------|--------------------------------------------------------|-----------------------------------------------------------|--------------------------------------------------------------------|
|             | Case Basis                     |             | Bulk + IBNR                    |             | Case Basis                          |             | Bulk + IBNR                    |             | 21                            | 22        |                                                        |                                                           |                                                                    |
|             | 13<br>Direct<br>and<br>Assumed | 14<br>Ceded | 15<br>Direct<br>and<br>Assumed | 16<br>Ceded | 17<br>Direct<br>and<br>Assumed      | 18<br>Ceded | 19<br>Direct<br>and<br>Assumed | 20<br>Ceded | Direct<br>and<br>Assumed      | Ceded     |                                                        |                                                           |                                                                    |
| 1. Prior... | .....115                       | .....115    | .....(413)                     | .....(413)  | .....412                            | .....412    | .....(94)                      | .....(94)   | .....(16)                     | .....(16) | .....                                                  | .....0                                                    | .....7                                                             |
| 2. 2005..   | .....55                        | .....55     | .....(891)                     | .....(891)  | .....180                            | .....180    | .....(11)                      | .....(11)   | .....(33)                     | .....(33) | .....                                                  | .....0                                                    | .....26                                                            |
| 3. 2006..   | .....4,252                     | .....4,252  | .....6,576                     | .....6,576  | .....1,734                          | .....1,734  | .....1,121                     | .....1,121  | .....792                      | .....792  | .....                                                  | .....0                                                    | .....3,106                                                         |
| 4. Totals.  | .....4,422                     | .....4,422  | .....5,272                     | .....5,272  | .....2,326                          | .....2,326  | .....1,016                     | .....1,016  | .....743                      | .....743  | .....0                                                 | .....0                                                    | .....3,139                                                         |

|            | Total Losses and<br>Loss Expenses Incurred |                 |               | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |                 |               | Nontabular<br>Discount |                           | 34                                                      | Net Balance Sheet<br>Reserves after Discount |                                      |
|------------|--------------------------------------------|-----------------|---------------|----------------------------------------------------------------|-----------------|---------------|------------------------|---------------------------|---------------------------------------------------------|----------------------------------------------|--------------------------------------|
|            | 26<br>Direct<br>and<br>Assumed             | 27<br><br>Ceded | 28<br><br>Net | 29<br>Direct<br>and<br>Assumed                                 | 30<br><br>Ceded | 31<br><br>Net | 32<br><br>Loss         | 33<br><br>Loss<br>Expense | Inter-Company<br>Pooling<br>Participation<br>Percentage | 35<br><br>Losses<br>Unpaid                   | 36<br><br>Loss<br>Expenses<br>Unpaid |
|            |                                            |                 |               |                                                                |                 |               |                        |                           |                                                         |                                              |                                      |
| 1. Prior.. | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... |                        |                           | .....XXX.....                                           | .....0                                       | .....0                               |
| 2. 2005    | .....122,505                               | .....122,505    | .....0        | .....67.9                                                      | .....67.9       | .....0.0      |                        |                           |                                                         | .....0                                       | .....0                               |
| 3. 2006    | .....135,409                               | .....135,409    | .....0        | .....73.8                                                      | .....73.8       | .....0.0      |                        |                           |                                                         | .....0                                       | .....0                               |
| 4. Totals  | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0                 | .....0                    | .....XXX.....                                           | .....0                                       | .....0                               |

SCHEDULE P - PART 1K - FIDELITY/SURETY

(\$000 omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned                   |                |                               | Loss and Loss Expense Payments    |                |                                          |                |                                   |                |                                                     |                                                                 | 12<br>Number<br>of<br>Claims<br>Reported-<br>Direct and<br>Assumed |
|-----------------------------------------------------------------------------|-----------------------------------|----------------|-------------------------------|-----------------------------------|----------------|------------------------------------------|----------------|-----------------------------------|----------------|-----------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------------|
|                                                                             | 1<br><br>Direct<br>and<br>Assumed | 2<br><br>Ceded | 3<br><br>Net<br>(Cols. 1 - 2) | Loss Payments                     |                | Defense and Cost<br>Containment Payments |                | Adjusting and Other<br>Payments   |                | 10<br><br>Salvage<br>and<br>Subrogation<br>Received | 11<br><br>Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) |                                                                    |
|                                                                             |                                   |                |                               | 4<br><br>Direct<br>and<br>Assumed | 5<br><br>Ceded | 6<br><br>Direct<br>and<br>Assumed        | 7<br><br>Ceded | 8<br><br>Direct<br>and<br>Assumed | 9<br><br>Ceded |                                                     |                                                                 |                                                                    |
|                                                                             |                                   |                |                               |                                   |                |                                          |                |                                   |                |                                                     |                                                                 |                                                                    |
| 1. Prior.....                                                               | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....                             | .....          | .....                                    | .....          | .....                             | .....          | .....                                               | .....0                                                          | .....XXX.....                                                      |
| 2. 2005.....                                                                | .....                             | .....          | .....0                        | .....                             | .....          | .....                                    | .....          | .....                             | .....          | .....                                               | .....0                                                          | .....XXX.....                                                      |
| 3. 2006.....                                                                | .....                             | .....          | .....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<br><br>Salvage and Subrogation Anticipated | 24<br><br>Total Net Losses and Expenses Unpaid | 25<br><br>Number of Claims Outstanding Direct and Assumed |
|---------------|------------------------------|-----------------|------------------------------|-----------------|-------------------------------------|-----------------|------------------------------|-----------------|------------------------------|-----------------|-----------------------------------------------|------------------------------------------------|-----------------------------------------------------------|
|               | Case Basis                   |                 | Bulk + IBNR                  |                 | Case Basis                          |                 | Bulk + IBNR                  |                 | 21<br><br>Direct and Assumed | 22<br><br>Ceded |                                               |                                                |                                                           |
|               | 13<br><br>Direct and Assumed | 14<br><br>Ceded | 15<br><br>Direct and Assumed | 16<br><br>Ceded | 17<br><br>Direct and Assumed        | 18<br><br>Ceded | 19<br><br>Direct and Assumed | 20<br><br>Ceded |                              |                 |                                               |                                                |                                                           |
|               |                              |                 |                              |                 |                                     |                 |                              |                 |                              |                 |                                               |                                                |                                                           |
| 1. Prior..... | .....                        | .....           | .....                        | .....           | .....                               | .....           | .....                        | .....           | .....                        | .....           | .....                                         | .....0                                         | .....                                                     |
| 2. 2005...    | .....                        | .....           | .....                        | .....           | .....                               | .....           | .....                        | .....           | .....                        | .....           | .....                                         | .....0                                         | .....                                                     |
| 3. 2006...    | .....                        | .....           | .....                        | .....           | .....                               | .....           | .....                        | .....           | .....                        | .....           | .....                                         | .....0                                         | .....                                                     |
| 4. Totals...  | .....0                       | .....0          | .....0                       | .....0          | .....0                              | .....0          | .....0                       | .....0          | .....0                       | .....0          | .....0                                        | .....0                                         | .....0                                                    |

NONE

|            | Total Losses and<br>Loss Expenses Incurred |                 |               | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |                 |               | Nontabular<br>Discount |                           | 34<br><br>Inter-Company<br>Pooling<br>Participation<br>Percentage | Net Balance Sheet<br>Reserves after Discount |                                      |
|------------|--------------------------------------------|-----------------|---------------|----------------------------------------------------------------|-----------------|---------------|------------------------|---------------------------|-------------------------------------------------------------------|----------------------------------------------|--------------------------------------|
|            | 26<br><br>Direct<br>and<br>Assumed         | 27<br><br>Ceded | 28<br><br>Net | 29<br><br>Direct<br>and<br>Assumed                             | 30<br><br>Ceded | 31<br><br>Net | 32<br><br>Loss         | 33<br><br>Loss<br>Expense |                                                                   | 35<br><br>Losses<br>Unpaid                   | 36<br><br>Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....                  | .....                     | .....XXX.....                                                     | .....0                                       | .....0                               |
| 2. 2005    | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                             | .....0                                       | .....0                               |
| 3. 2006    | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                             | .....0                                       | .....0                               |
| 4. Totals  | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0                 | .....0                    | .....XXX.....                                                     | .....0                                       | .....0                               |

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

(\$000 omitted)

| Years in Which<br>Premiums<br>Were<br>Earned and<br>Losses Were<br>Incurred | Premiums Earned                   |                |                               | Loss and Loss Expense Payments    |                |                                          |                |                                   |                |                                                     |                                                                 | 12                                                           |
|-----------------------------------------------------------------------------|-----------------------------------|----------------|-------------------------------|-----------------------------------|----------------|------------------------------------------|----------------|-----------------------------------|----------------|-----------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------|
|                                                                             | 1<br><br>Direct<br>and<br>Assumed | 2<br><br>Ceded | 3<br><br>Net<br>(Cols. 1 - 2) | Loss Payments                     |                | Defense and Cost<br>Containment Payments |                | Adjusting and Other<br>Payments   |                | 10<br><br>Salvage<br>and<br>Subrogation<br>Received | 11<br><br>Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) | Number<br>of<br>Claims<br>Reported-<br>Direct and<br>Assumed |
|                                                                             |                                   |                |                               | 4<br><br>Direct<br>and<br>Assumed | 5<br><br>Ceded | 6<br><br>Direct<br>and<br>Assumed        | 7<br><br>Ceded | 8<br><br>Direct<br>and<br>Assumed | 9<br><br>Ceded |                                                     |                                                                 |                                                              |
|                                                                             |                                   |                |                               |                                   |                |                                          |                |                                   |                |                                                     |                                                                 |                                                              |
| 1. Prior.....                                                               | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....659                          | .....659       | .....158                                 | .....158       | .....8                            | .....8         | .....                                               | .....0                                                          | .....XXX.....                                                |
| 2. 2005.....                                                                | .....157,406                      | .....77,996    | .....79,410                   | .....12,754                       | .....9,941     | .....61                                  | .....49        | .....659                          | .....446       | .....                                               | .....3,037                                                      | .....XXX.....                                                |
| 3. 2006.....                                                                | .....152,527                      | .....152,527   | .....0                        | .....11,096                       | .....11,096    | .....44                                  | .....44        | .....662                          | .....662       | .....                                               | .....0                                                          | .....XXX.....                                                |
| 4. Totals.....                                                              | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....24,510                       | .....21,696    | .....262                                 | .....251       | .....1,329                        | .....1,116     | .....0                                              | .....3,037                                                      | .....XXX.....                                                |

|               | Losses Unpaid                      |                 |                                    |                 | Defense and Cost Containment Unpaid |                 |                                    |                 | Adjusting and Other<br>Unpaid |        | 23<br><br>Salvage<br>and<br>Subrogation<br>Anticipated | 24<br><br>Total<br>Net<br>Losses<br>and<br>Expenses<br>Unpaid | 25<br><br>Number of<br>Claims<br>Outstanding-<br>Direct and<br>Assumed |
|---------------|------------------------------------|-----------------|------------------------------------|-----------------|-------------------------------------|-----------------|------------------------------------|-----------------|-------------------------------|--------|--------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------------------------|
|               | Case Basis                         |                 | Bulk + IBNR                        |                 | Case Basis                          |                 | Bulk + IBNR                        |                 | 21                            | 22     |                                                        |                                                               |                                                                        |
|               | 13<br><br>Direct<br>and<br>Assumed | 14<br><br>Ceded | 15<br><br>Direct<br>and<br>Assumed | 16<br><br>Ceded | 17<br><br>Direct<br>and<br>Assumed  | 18<br><br>Ceded | 19<br><br>Direct<br>and<br>Assumed | 20<br><br>Ceded | Direct<br>and<br>Assumed      | Ceded  |                                                        |                                                               |                                                                        |
| 1. Prior..... | .....345                           | .....345        | .....971                           | .....971        | .....                               | .....           | .....                              | .....           | .....                         | .....  | .....                                                  | .....0                                                        | .....6                                                                 |
| 2. 2005...    | .....1,254                         | .....1,254      | .....3,989                         | .....3,989      | .....                               | .....           | .....                              | .....           | .....                         | .....  | .....                                                  | .....0                                                        | .....23                                                                |
| 3. 2006...    | .....8,409                         | .....8,409      | .....6,455                         | .....6,455      | .....                               | .....           | .....                              | .....           | .....                         | .....  | .....                                                  | .....0                                                        | .....1,574                                                             |
| 4. Totals...  | .....10,009                        | .....10,009     | .....11,416                        | .....11,416     | .....0                              | .....0          | .....0                             | .....0          | .....0                        | .....0 | .....0                                                 | .....0                                                        | .....1,603                                                             |

|            | Total Losses and<br>Loss Expenses Incurred |                 |               | Loss and Loss Expense Percentage<br>(Incurred/Premiums Earned) |                 |               | Nontabular<br>Discount |                           | 34<br><br>Inter-Company<br>Pooling<br>Participation<br>Percentage | Net Balance Sheet<br>Reserves after Discount |                                      |
|------------|--------------------------------------------|-----------------|---------------|----------------------------------------------------------------|-----------------|---------------|------------------------|---------------------------|-------------------------------------------------------------------|----------------------------------------------|--------------------------------------|
|            | 26<br><br>Direct<br>and<br>Assumed         | 27<br><br>Ceded | 28<br><br>Net | 29<br><br>Direct<br>and<br>Assumed                             | 30<br><br>Ceded | 31<br><br>Net | 32<br><br>Loss         | 33<br><br>Loss<br>Expense |                                                                   | 35<br><br>Losses<br>Unpaid                   | 36<br><br>Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....                  | .....                     | .....XXX.....                                                     | .....0                                       | .....0                               |
| 2. 2005    | .....18,718                                | .....15,680     | .....3,037    | .....11.9                                                      | .....20.1       | .....3.8      | .....                  | .....                     | .....                                                             | .....0                                       | .....0                               |
| 3. 2006    | .....26,666                                | .....26,666     | .....0        | .....17.5                                                      | .....17.5       | .....0.0      | .....                  | .....                     | .....                                                             | .....0                                       | .....0                               |
| 4. Totals  | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0                 | .....0                    | .....XXX.....                                                     | .....0                                       | .....0                               |

Sch. P-Pt. 1M  
NONE

Sch. P-Pt. 1N  
NONE

Sch. P-Pt. 1O  
NONE

Sch. P-Pt. 1P  
NONE

Sch. P-Pt. 1R-Sn. 1  
NONE

Sch. P-Pt. 1R-Sn. 2  
NONE

Sch. P-Pt. 1S  
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       |
|                                     | 1997                                                                                               | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 | One Year    | Two Year |
| 1. Prior.....                       | 17                                                                                                 | 331  | 303  | 301  | 337  | 336  | 335  | 336  | 336  | 336  | 0           | 0        |
| 2. 1997.....                        | 55                                                                                                 | 63   | 68   | 67   | 71   | 78   | 76   | 76   | 76   | 76   | 0           | 0        |
| 3. 1998.....                        | XXX                                                                                                | 122  | 129  | 131  | 143  | 149  | 142  | 142  | 142  | 142  | (0)         | (0)      |
| 4. 1999.....                        | XXX                                                                                                | XXX  | 110  | 123  | 106  | 106  | 106  | 106  | 106  | 106  | 0           | 0        |
| 5. 2000.....                        | XXX                                                                                                | XXX  | XXX  | 117  | 129  | 126  | 126  | 126  | 126  | 126  | 0           | 0        |
| 6. 2001.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | 122  | 138  | 130  | 130  | 130  | 130  | 0           | 0        |
| 7. 2002.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | 233  | 193  | 193  | 193  | 193  | (0)         | (0)      |
| 8. 2003.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      | 0           | 0        |
| 9. 2004.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | 0           | 0        |
| 10. 2005.....                       | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | 0           | XXX      |
| 11. 2006.....                       | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | XXX         | XXX      |
| 12. Totals                          |                                                                                                    |      |      |      |      |      |      |      |      |      | (0)         | (0)      |

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

|               |     |       |       |       |       |       |       |       |       |       |     |     |
|---------------|-----|-------|-------|-------|-------|-------|-------|-------|-------|-------|-----|-----|
| 1. Prior..... | 918 | 492   | 472   | 458   | 532   | 526   | 512   | 513   | 513   | 513   | 0   | (0) |
| 2. 1997.....  | 919 | 1,034 | 904   | 781   | 704   | 704   | 696   | 696   | 696   | 696   | 0   | 0   |
| 3. 1998.....  | XXX | 2,715 | 2,154 | 1,922 | 1,455 | 1,436 | 1,374 | 1,374 | 1,374 | 1,374 | 0   | 0   |
| 4. 1999.....  | XXX | XXX   | 3,241 | 2,291 | 1,584 | 1,503 | 1,408 | 1,408 | 1,408 | 1,408 | 0   | 0   |
| 5. 2000.....  | XXX | XXX   | XXX   | 3,750 | 1,705 | 1,755 | 1,529 | 1,529 | 1,529 | 1,529 | 0   | 0   |
| 6. 2001.....  | XXX | XXX   | XXX   | XXX   | 1,978 | 2,087 | 1,583 | 1,583 | 1,583 | 1,583 | 0   | (0) |
| 7. 2002.....  | XXX | XXX   | XXX   | XXX   | XXX   | 2,617 | 1,057 | 1,057 | 1,057 | 1,057 | 0   | 0   |
| 8. 2003.....  | XXX | XXX   | XXX   | XXX   | XXX   | XXX   |       |       |       |       | 0   | 0   |
| 9. 2004.....  | XXX | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   |       |       |       | 0   | 0   |
| 10. 2005..... | XXX | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   |       |       | 0   | XXX |
| 11. 2006..... | XXX | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   | XXX   |       | XXX | XXX |
| 12. Totals    |     |       |       |       |       |       |       |       |       |       | 0   | (0) |

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

|               |     |     |     |     |     |     |     |     |     |  |     |     |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  | 0   | 0   |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  | 0   | 0   |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  | 0   | 0   |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  | 0   | 0   |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  | 0   | 0   |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  | 0   | 0   |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  | 0   | XXX |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  | XXX | XXX |
| 12. Totals    |     |     |     |     |     |     |     |     |     |  | 0   | 0   |

SCHEDULE P - PART 2D - WORKERS' COMPENSATION

|               |     |     |     |     |     |     |     |     |     |  |     |     |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  | 0   | 0   |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  | 0   | 0   |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  | 0   | 0   |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  | 0   | 0   |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  | 0   | 0   |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  | 0   | 0   |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  | 0   | XXX |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  | XXX | XXX |
| 12. Totals    |     |     |     |     |     |     |     |     |     |  | 0   | 0   |

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

|               |     |     |     |     |     |     |     |     |     |  |     |     |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  | 0   | 0   |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  | 0   | 0   |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  | 0   | 0   |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  | 0   | 0   |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  | 0   | 0   |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  | 0   | 0   |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  | 0   | XXX |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  | XXX | XXX |
| 12. Totals    |     |     |     |     |     |     |     |     |     |  | 0   | 0   |

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL MALPRACTICE - 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       |
|                                     | 1997                                                                                               | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 | One Year    | Two Year |
| 1. Prior.....                       |                                                                                                    |      |      |      |      |      |      |      |      |      | 0           | 0        |
| 2. 1997.....                        |                                                                                                    |      |      |      |      |      |      |      |      |      | 0           | 0        |
| 3. 1998.....                        | XXX                                                                                                |      |      |      |      |      |      |      |      |      | 0           | 0        |
| 4. 1999.....                        | XXX                                                                                                | XXX  |      |      |      |      |      |      |      |      | 0           | 0        |
| 5. 2000.....                        | XXX                                                                                                | XXX  | XXX  |      |      |      |      |      |      |      | 0           | 0        |
| 6. 2001.....                        | XXX                                                                                                | XXX  | XXX  | XXX  |      |      |      |      |      |      | 0           | 0        |
| 7. 2002.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      | 0           | 0        |
| 8. 2003.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      | 0           | 0        |
| 9. 2004.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | 0           | 0        |
| 10. 2005.....                       | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | 0           | XXX      |
| 11. 2006.....                       | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | XXX         | XXX      |
| 12. Totals                          |                                                                                                    |      |      |      |      |      |      |      |      |      | 0           | 0        |

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL MALPRACTICE - CLAIMS-MADE

|               |     |     |     |     |     |     |     |     |     |  |     |     |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  | 0   | 0   |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  | 0   | 0   |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  | 0   | 0   |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  | 0   | 0   |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  | 0   | 0   |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  | 0   | 0   |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  | 0   | XXX |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  | XXX | XXX |
| 12. Totals    |     |     |     |     |     |     |     |     |     |  | 0   | 0   |

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

|               |     |     |     |     |     |     |     |     |     |  |     |     |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  | 0   | 0   |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  | 0   | 0   |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  | 0   | 0   |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  | 0   | 0   |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  | 0   | 0   |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  | 0   | 0   |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  | 0   | 0   |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  | 0   | XXX |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  | XXX | XXX |
| 12. Totals    |     |     |     |     |     |     |     |     |     |  | 0   | 0   |

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

|               |       |       |       |       |       |        |       |       |        |        |     |       |
|---------------|-------|-------|-------|-------|-------|--------|-------|-------|--------|--------|-----|-------|
| 1. Prior..... | 365   | 49    | 60    | 48    | 48    | 50     | 50    | 51    | 51     | 51     | 0   | 0     |
| 2. 1997.....  | 5,139 | 7,165 | 6,771 | 6,760 | 6,760 | 6,761  | 6,761 | 6,761 | 6,761  | 6,761  | 0   | 0     |
| 3. 1998.....  | XXX   | 5,472 | 7,245 | 6,948 | 6,951 | 6,951  | 6,951 | 6,951 | 6,951  | 6,951  | 0   | 0     |
| 4. 1999.....  | XXX   | XXX   | 6,566 | 8,336 | 7,978 | 7,954  | 7,955 | 7,956 | 7,956  | 7,956  | 0   | (0)   |
| 5. 2000.....  | XXX   | XXX   | XXX   | 7,768 | 9,697 | 9,300  | 9,299 | 9,301 | 9,301  | 9,301  | 0   | 0     |
| 6. 2001.....  | XXX   | XXX   | XXX   | XXX   | 8,652 | 10,077 | 9,719 | 9,719 | 9,719  | 9,719  | 0   | 0     |
| 7. 2002.....  | XXX   | XXX   | XXX   | XXX   | XXX   | 8,062  | 9,468 | 9,169 | 9,169  | 9,169  | 0   | 0     |
| 8. 2003.....  | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | 8,077 | 9,933 | 9,631  | 9,631  | 0   | (303) |
| 9. 2004.....  | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | XXX   | 9,622 | 11,966 | 11,966 | 0   | 2,344 |
| 10. 2005..... | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | XXX   | XXX   | 3,646  | 3,646  | 0   | XXX   |
| 11. 2006..... | XXX   | XXX   | XXX   | XXX   | XXX   | XXX    | XXX   | XXX   | XXX    |        | XXX | XXX   |
| 12. Totals    |       |       |       |       |       |        |       |       |        |        | 0   | 2,041 |

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

|               |     |     |     |     |     |     |     |     |     |     |     |     |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |     | 0   | 0   |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |     | 0   | 0   |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |     | 0   | 0   |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |     | 0   | 0   |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |     | 0   | 0   |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |     | 0   | 0   |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |     | 0   | 0   |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |     | 0   | 0   |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     | 0   | 0   |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 148 | 148 | 0   | XXX |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     | XXX | XXX |
| 12. Totals    |     |     |     |     |     |     |     |     |     |     | 0   | 0   |

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            |
|                                     | 1997                                                                                               | 1998         | 1999         | 2000         | 2001         | 2002         | 2003         | 2004         | 2005         | 2006       | One Year     | Two Year      |
| 1. Prior.....                       | ....XXX.....                                                                                       | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....25,700  | .....7,402   | .....7,386 | .....(16)    | .....(18,314) |
| 2. 2005.....                        | ....XXX.....                                                                                       | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....3,331   | .....3,258 | .....(73)    | ....XXX.....  |
| 3. 2006.....                        | ....XXX.....                                                                                       | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |            | ....XXX..... | ....XXX.....  |
| 4. Totals                           |                                                                                                    |              |              |              |              |              |              |              |              |            | .....(88)    | .....(18,314) |

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

|               |              |              |              |              |              |              |              |              |              |          |              |              |
|---------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|----------|--------------|--------------|
| 1. Prior..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              | .....(0)     | .....(0) | .....0       | .....(0)     |
| 2. 2005.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |          | .....0       | ....XXX..... |
| 3. 2006.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |          | ....XXX..... | ....XXX..... |
| 4. Totals     |              |              |              |              |              |              |              |              |              |          | .....0       | .....(0)     |

SCHEDULE P - PART 2K - FIDELITY/SURETY

|               |              |              |              |              |              |              |              |              |              |  |              |              |
|---------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--|--------------|--------------|
| 1. Prior..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |  | .....0       | .....0       |
| 2. 2005.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |  | .....0       | ....XXX..... |
| 3. 2006.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |  | ....XXX..... | ....XXX..... |
| 4. Totals     |              |              |              |              |              |              |              |              |              |  | .....0       | .....0       |

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

|               |              |              |              |              |              |              |              |              |              |            |              |              |
|---------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|------------|--------------|--------------|
| 1. Prior..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....11,693  | .....6,864   | .....6,864 | .....0       | .....(4,829) |
| 2. 2005.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....2,824   | .....2,824 | .....0       | ....XXX..... |
| 3. 2006.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |            | ....XXX..... | ....XXX..... |
| 4. Totals     |              |              |              |              |              |              |              |              |              |            | .....0       | .....(4,829) |

SCHEDULE P - PART 2M - INTERNATIONAL

|               |              |              |              |              |              |              |              |              |              |  |              |              |
|---------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--|--------------|--------------|
| 1. Prior..... |              |              |              |              |              |              |              |              |              |  | .....0       | .....0       |
| 2. 1997.....  |              |              |              |              |              |              |              |              |              |  | .....0       | .....0       |
| 3. 1998.....  | ....XXX..... |              |              |              |              |              |              |              |              |  | .....0       | .....0       |
| 4. 1999.....  | ....XXX..... | ....XXX..... |              |              |              |              |              |              |              |  | .....0       | .....0       |
| 5. 2000.....  | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |              |              |  | .....0       | .....0       |
| 6. 2001.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |              |  | .....0       | .....0       |
| 7. 2002.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |  | .....0       | .....0       |
| 8. 2003.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |  | .....0       | .....0       |
| 9. 2004.....  | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |  | .....0       | .....0       |
| 10. 2005..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |  | .....0       | ....XXX..... |
| 11. 2006..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |  | ....XXX..... | ....XXX..... |
| 12. Totals    |              |              |              |              |              |              |              |              |              |  | .....0       | .....0       |

Sch. P-Pt. 2N  
NONE

Sch. P-Pt. 2O  
NONE

Sch. P-Pt. 2P  
NONE

Sch. P-Pt. 2R-Sn. 1  
NONE

Sch. P-Pt. 2R-Sn. 2  
NONE

Sch. P-Pt. 2S  
NONE

**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<br>Number of Claims Closed With Loss Payment | 12<br>Number of Claims Closed Without Loss Payment |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|-------------------------------------------------|----------------------------------------------------|
|                                     | 1                                                                                                         | 2             | 3             | 4             | 5             | 6             | 7             | 8             | 9             | 10            |                                                 |                                                    |
|                                     | 1997                                                                                                      | 1998          | 1999          | 2000          | 2001          | 2002          | 2003          | 2004          | 2005          | 2006          |                                                 |                                                    |
| 1. Prior.....                       | .....000.....                                                                                             | .....308..... | .....290..... | .....290..... | .....335..... | .....335..... | .....335..... | .....336..... | .....336..... | .....336..... | .....3,790.....                                 | .....1,739.....                                    |
| 2. 1997.....                        | .....51.....                                                                                              | .....61.....  | .....65.....  | .....65.....  | .....65.....  | .....76.....  | .....76.....  | .....76.....  | .....76.....  | .....76.....  | .....1,006.....                                 | .....593.....                                      |
| 3. 1998.....                        | .....XXX.....                                                                                             | .....89.....  | .....123..... | .....128..... | .....140..... | .....142..... | .....142..... | .....142..... | .....142..... | .....142..... | .....1,214.....                                 | .....667.....                                      |
| 4. 1999.....                        | .....XXX.....                                                                                             | .....XXX..... | .....96.....  | .....121..... | .....104..... | .....106..... | .....106..... | .....106..... | .....106..... | .....106..... | .....1,291.....                                 | .....758.....                                      |
| 5. 2000.....                        | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....90.....  | .....123..... | .....126..... | .....126..... | .....126..... | .....126..... | .....126..... | .....1,346.....                                 | .....1,043.....                                    |
| 6. 2001.....                        | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....94.....  | .....130..... | .....130..... | .....130..... | .....130..... | .....130..... | .....2,140.....                                 | .....1,451.....                                    |
| 7. 2002.....                        | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....193..... | .....193..... | .....193..... | .....193..... | .....193..... | .....2,457.....                                 | .....1,742.....                                    |
| 8. 2003.....                        | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....3,465.....                                 | .....2,457.....                                    |
| 9. 2004.....                        | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....3,838.....                                 | .....2,856.....                                    |
| 10. 2005.....                       | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....4,185.....                                 | .....2,987.....                                    |
| 11. 2006.....                       | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....3,960.....                                 | .....2,662.....                                    |

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

|               |               |               |               |                 |                 |                 |                 |                 |                 |                 |                  |                  |
|---------------|---------------|---------------|---------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|------------------|------------------|
| 1. Prior..... | .....000..... | .....74.....  | .....185..... | .....263.....   | .....504.....   | .....512.....   | .....512.....   | .....513.....   | .....513.....   | .....513.....   | .....23,501..... | .....9,056.....  |
| 2. 1997.....  | .....194..... | .....463..... | .....562..... | .....607.....   | .....642.....   | .....696.....   | .....696.....   | .....696.....   | .....696.....   | .....696.....   | .....7,664.....  | .....3,585.....  |
| 3. 1998.....  | .....XXX..... | .....450..... | .....952..... | .....1,191..... | .....1,301..... | .....1,374..... | .....1,374..... | .....1,374..... | .....1,374..... | .....1,374..... | .....8,614.....  | .....4,452.....  |
| 4. 1999.....  | .....XXX..... | .....XXX..... | .....517..... | .....1,032..... | .....1,282..... | .....1,408..... | .....1,408..... | .....1,408..... | .....1,408..... | .....1,408..... | .....10,143..... | .....5,024.....  |
| 5. 2000.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....578.....   | .....1,221..... | .....1,529..... | .....1,529..... | .....1,529..... | .....1,529..... | .....1,529..... | .....12,584..... | .....7,560.....  |
| 6. 2001.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX.....   | .....721.....   | .....1,583..... | .....1,583..... | .....1,583..... | .....1,583..... | .....1,583..... | .....15,149..... | .....9,671.....  |
| 7. 2002.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX.....   | .....XXX.....   | .....1,057..... | .....1,057..... | .....1,057..... | .....1,057..... | .....1,057..... | .....19,628..... | .....11,143..... |
| 8. 2003.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....24,849..... | .....13,148..... |
| 9. 2004.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....29,868..... | .....16,609..... |
| 10. 2005..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....32,468..... | .....19,253..... |
| 11. 2006..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....XXX.....   | .....22,862..... | .....16,900..... |

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

|               |               |               |               |               |               |               |               |               |               |               |               |               |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| 1. Prior..... | .....000..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 2. 1997.....  | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 3. 1998.....  | .....XXX..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 4. 1999.....  | .....XXX..... | .....XXX..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 5. 2000.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 6. 2001.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 7. 2002.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 8. 2003.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 9. 2004.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 10. 2005..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 11. 2006..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |

NONE

**SCHEDULE P - PART 3D - WORKERS' COMPENSATION**

|               |               |               |               |               |               |               |               |               |               |               |               |               |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| 1. Prior..... | .....000..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 2. 1997.....  | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 3. 1998.....  | .....XXX..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 4. 1999.....  | .....XXX..... | .....XXX..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 5. 2000.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 6. 2001.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 7. 2002.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 8. 2003.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 9. 2004.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 10. 2005..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 11. 2006..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |

NONE

**SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL**

|               |               |               |               |               |               |               |               |               |               |               |               |               |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| 1. Prior..... | .....000..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 2. 1997.....  | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 3. 1998.....  | .....XXX..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 4. 1999.....  | .....XXX..... | .....XXX..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 5. 2000.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         | .....         |
| 6. 2001.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 7. 2002.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 8. 2003.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 9. 2004.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 10. 2005..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |
| 11. 2006..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |

NONE

**SCHEDULE P - PART 3F - SECTION 1 - MEDICAL MALPRACTICE - OCCURRENCE**

| Years in Which Losses Were Incurred | Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |          |          |          |          |          |          |          |          |      | 11<br>Number of Claims Closed With Loss Payment | 12<br>Number of Claims Closed Without Loss Payment |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|----------|------|-------------------------------------------------|----------------------------------------------------|
|                                     | 1                                                                                                         | 2        | 3        | 4        | 5        | 6        | 7        | 8        | 9        | 10   |                                                 |                                                    |
|                                     | 1997                                                                                                      | 1998     | 1999     | 2000     | 2001     | 2002     | 2003     | 2004     | 2005     | 2006 |                                                 |                                                    |
| 1. Prior.....                       | .000.....                                                                                                 |          |          |          |          |          |          |          |          |      |                                                 |                                                    |
| 2. 1997.....                        |                                                                                                           |          |          |          |          |          |          |          |          |      |                                                 |                                                    |
| 3. 1998.....                        | XXX.....                                                                                                  |          |          |          |          |          |          |          |          |      |                                                 |                                                    |
| 4. 1999.....                        | XXX.....                                                                                                  | XXX..... |          |          |          |          |          |          |          |      |                                                 |                                                    |
| 5. 2000.....                        | XXX.....                                                                                                  | XXX..... | XXX..... |          |          |          |          |          |          |      |                                                 |                                                    |
| 6. 2001.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |      |                                                 |                                                    |
| 7. 2002.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |      |                                                 |                                                    |
| 8. 2003.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |      |                                                 |                                                    |
| 9. 2004.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |      |                                                 |                                                    |
| 10. 2005.....                       | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |      |                                                 |                                                    |
| 11. 2006.....                       | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |      |                                                 |                                                    |

NONE

**SCHEDULE P - PART 3F - SECTION 2 - MEDICAL MALPRACTICE - CLAIMS-MADE**

|               |           |          |          |          |          |          |          |          |          |  |  |  |
|---------------|-----------|----------|----------|----------|----------|----------|----------|----------|----------|--|--|--|
| 1. Prior..... | .000..... |          |          |          |          |          |          |          |          |  |  |  |
| 2. 1997.....  |           |          |          |          |          |          |          |          |          |  |  |  |
| 3. 1998.....  | XXX.....  |          |          |          |          |          |          |          |          |  |  |  |
| 4. 1999.....  | XXX.....  | XXX..... |          |          |          |          |          |          |          |  |  |  |
| 5. 2000.....  | XXX.....  | XXX..... | XXX..... |          |          |          |          |          |          |  |  |  |
| 6. 2001.....  | XXX.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |  |  |  |
| 7. 2002.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |  |  |  |
| 8. 2003.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |  |  |  |
| 9. 2004.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  |  |  |
| 10. 2005..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |  |  |
| 11. 2006..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  |  |  |

NONE

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

|               |           |          |          |          |          |          |          |          |          |  |          |          |
|---------------|-----------|----------|----------|----------|----------|----------|----------|----------|----------|--|----------|----------|
| 1. Prior..... | .000..... |          |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 2. 1997.....  |           |          |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 3. 1998.....  | XXX.....  |          |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 4. 1999.....  | XXX.....  | XXX..... |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 5. 2000.....  | XXX.....  | XXX..... | XXX..... |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 6. 2001.....  | XXX.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |  | XXX..... | XXX..... |
| 7. 2002.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |  | XXX..... | XXX..... |
| 8. 2003.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |  | XXX..... | XXX..... |
| 9. 2004.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  | XXX..... | XXX..... |
| 10. 2005..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  | XXX..... | XXX..... |
| 11. 2006..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  | XXX..... | XXX..... |

NONE

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

|               |            |            |            |            |            |            |            |            |             |             |              |             |
|---------------|------------|------------|------------|------------|------------|------------|------------|------------|-------------|-------------|--------------|-------------|
| 1. Prior..... | .000.....  | 42.....    | 44.....    | 48.....    | 48.....    | 50.....    | 50.....    | 51.....    | 51.....     | 51.....     | 101,728..... | 11,752..... |
| 2. 1997.....  | 4,321..... | 6,736..... | 6,753..... | 6,760..... | 6,760..... | 6,761..... | 6,761..... | 6,761..... | 6,761.....  | 6,761.....  | 19,738.....  | 27,157..... |
| 3. 1998.....  | XXX.....   | 4,660..... | 6,919..... | 6,946..... | 6,951..... | 6,951..... | 6,951..... | 6,951..... | 6,951.....  | 6,951.....  | 23,054.....  | 22,448..... |
| 4. 1999.....  | XXX.....   | XXX.....   | 5,638..... | 7,952..... | 7,977..... | 7,954..... | 7,955..... | 7,956..... | 7,956.....  | 7,956.....  | 17,339.....  | 20,839..... |
| 5. 2000.....  | XXX.....   | XXX.....   | XXX.....   | 6,706..... | 9,310..... | 9,299..... | 9,299..... | 9,301..... | 9,301.....  | 9,301.....  | 35,713.....  | 22,003..... |
| 6. 2001.....  | XXX.....   | XXX.....   | XXX.....   | XXX.....   | 7,529..... | 9,705..... | 9,718..... | 9,719..... | 9,719.....  | 9,719.....  | 38,104.....  | 24,172..... |
| 7. 2002.....  | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | 6,923..... | 9,139..... | 9,169..... | 9,169.....  | 9,169.....  | 34,368.....  | 25,022..... |
| 8. 2003.....  | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | 7,207..... | 9,606..... | 9,631.....  | 9,631.....  | 34,478.....  | 31,460..... |
| 9. 2004.....  | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | 8,749..... | 11,966..... | 11,966..... | 42,436.....  | 30,778..... |
| 10. 2005..... | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | 3,646.....  | 3,646.....  | 38,005.....  | 24,130..... |
| 11. 2006..... | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....   | XXX.....    |             |              |             |

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

|               |           |          |          |          |          |          |          |          |          |          |         |         |
|---------------|-----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|---------|---------|
| 1. Prior..... | .000..... |          |          |          |          |          |          |          |          |          |         |         |
| 2. 1997.....  |           |          |          |          |          |          |          |          |          |          |         |         |
| 3. 1998.....  | XXX.....  |          |          |          |          |          |          |          |          |          |         |         |
| 4. 1999.....  | XXX.....  | XXX..... |          |          |          |          |          |          |          |          |         |         |
| 5. 2000.....  | XXX.....  | XXX..... | XXX..... |          |          |          |          |          |          |          |         |         |
| 6. 2001.....  | XXX.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |         |         |
| 7. 2002.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          |         |         |
| 8. 2003.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |         |         |
| 9. 2004.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |         |         |
| 10. 2005..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 148..... | 148..... | 77..... | 45..... |
| 11. 2006..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          | 60..... |         |

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<br>Number of Claims Closed With Loss Payment | 12<br>Number of Claims Closed Without Loss Payment |
|-------------------------------------|------------------------------------------------------------------------------------------------------|----------|----------|----------|----------|----------|----------|-------------|-------------|------------|-------------------------------------------------|----------------------------------------------------|
|                                     | 1                                                                                                    | 2        | 3        | 4        | 5        | 6        | 7        | 8           | 9           | 10         |                                                 |                                                    |
|                                     | 1997                                                                                                 | 1998     | 1999     | 2000     | 2001     | 2002     | 2003     | 2004        | 2005        | 2006       |                                                 |                                                    |
| 1. Prior....                        | XXX.....                                                                                             | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | ...000..... | .....7,402  | .....7,386 | ...XXX.....                                     | ...XXX.....                                        |
| 2. 2005....                         | XXX.....                                                                                             | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | .....3,331  | .....3,258 | ...XXX.....                                     | ...XXX.....                                        |
| 3. 2006....                         | XXX.....                                                                                             | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | ...XXX..... | .....      | ...XXX.....                                     | ...XXX.....                                        |

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

|              |          |          |          |          |          |          |          |             |             |          |              |             |
|--------------|----------|----------|----------|----------|----------|----------|----------|-------------|-------------|----------|--------------|-------------|
| 1. Prior.... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | ...000..... | .....(0)    | .....(0) | .....140,685 | .....62,320 |
| 2. 2005....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | .....       | .....    | .....63,617  | .....28,347 |
| 3. 2006....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | ...XXX..... | .....    | .....58,834  | .....26,154 |

SCHEDULE P - PART 3K - FIDELITY/SURETY

|              |          |          |          |          |          |          |          |             |             |       |             |             |
|--------------|----------|----------|----------|----------|----------|----------|----------|-------------|-------------|-------|-------------|-------------|
| 1. Prior.... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | ...000..... | .....       | ..... | ...XXX..... | ...XXX..... |
| 2. 2005....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | .....       | ..... | ...XXX..... | ...XXX..... |
| 3. 2006....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | ...XXX..... | ..... | ...XXX..... | ...XXX..... |

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

|              |          |          |          |          |          |          |          |             |             |            |             |             |
|--------------|----------|----------|----------|----------|----------|----------|----------|-------------|-------------|------------|-------------|-------------|
| 1. Prior.... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | ...000..... | .....6,864  | .....6,864 | ...XXX..... | ...XXX..... |
| 2. 2005....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | .....2,824  | .....2,824 | ...XXX..... | ...XXX..... |
| 3. 2006....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | ...XXX..... | .....      | ...XXX..... | ...XXX..... |

SCHEDULE P - PART 3M - INTERNATIONAL

|              |             |          |          |          |          |          |          |             |             |       |             |             |
|--------------|-------------|----------|----------|----------|----------|----------|----------|-------------|-------------|-------|-------------|-------------|
| 1. Prior.... | ...000..... | .....    | .....    | .....    | .....    | .....    | .....    | .....       | .....       | ..... | ...XXX..... | ...XXX..... |
| 2. 1997....  | .....       | .....    | .....    | .....    | .....    | .....    | .....    | .....       | .....       | ..... | ...XXX..... | ...XXX..... |
| 3. 1998....  | XXX.....    | .....    | .....    | .....    | .....    | .....    | .....    | .....       | .....       | ..... | ...XXX..... | ...XXX..... |
| 4. 1999....  | XXX.....    | XXX..... | .....    | .....    | .....    | .....    | .....    | .....       | .....       | ..... | ...XXX..... | ...XXX..... |
| 5. 2000....  | XXX.....    | XXX..... | XXX..... | .....    | .....    | .....    | .....    | .....       | .....       | ..... | ...XXX..... | ...XXX..... |
| 6. 2001....  | XXX.....    | XXX..... | XXX..... | XXX..... | .....    | .....    | .....    | .....       | .....       | ..... | ...XXX..... | ...XXX..... |
| 7. 2002....  | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....       | .....       | ..... | ...XXX..... | ...XXX..... |
| 8. 2003....  | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....       | .....       | ..... | ...XXX..... | ...XXX..... |
| 9. 2004....  | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....       | .....       | ..... | ...XXX..... | ...XXX..... |
| 10. 2005.... | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | ...XXX..... | .....       | ..... | ...XXX..... | ...XXX..... |
| 11. 2006.... | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | ...XXX..... | ..... | ...XXX..... | ...XXX..... |

Sch. P-Pt. 3N  
NONE

Sch. P-Pt. 3O  
NONE

Sch. P-Pt. 3P  
NONE

Sch. P-Pt. 3R-Sn. 1  
NONE

Sch. P-Pt. 3R-Sn. 2  
NONE

Sch. P-Pt. 3S  
NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

| Years in Which<br>Losses Were<br>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   |
|                                           | 1997                                                                                                                | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                             |                                                                                                                     |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                              |                                                                                                                     |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                              | XXX                                                                                                                 |      |      | (1)  |      | (1)  |      |      |      |      |
| 4. 1999.....                              | XXX                                                                                                                 | XXX  |      |      | (1)  |      |      |      |      |      |
| 5. 2000.....                              | XXX                                                                                                                 | XXX  | XXX  | (2)  | (2)  |      |      |      |      |      |
| 6. 2001.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | (2)  | (2)  |      |      |      |      |
| 7. 2002.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | (2)  |      |      |      |      |
| 8. 2003.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2004.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2005.....                             | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2006.....                             | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

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

|               |          |          |          |          |          |         |     |     |     |  |
|---------------|----------|----------|----------|----------|----------|---------|-----|-----|-----|--|
| 1. Prior..... | .....495 | .....175 | .....139 | .....127 | .....7   |         |     |     |     |  |
| 2. 1997.....  | .....400 | .....314 | .....197 | .....94  | .....5   | .....1  |     |     |     |  |
| 3. 1998.....  | XXX      | 1,575    | .....728 | .....503 | .....37  | .....16 |     |     |     |  |
| 4. 1999.....  | XXX      | XXX      | 1,985    | .....861 | .....97  | .....5  |     |     |     |  |
| 5. 2000.....  | XXX      | XXX      | XXX      | 2,557    | .....183 | .....34 |     |     |     |  |
| 6. 2001.....  | XXX      | XXX      | XXX      | XXX      | .....515 | .....92 |     |     |     |  |
| 7. 2002.....  | XXX      | XXX      | XXX      | XXX      | XXX      | 556     |     |     |     |  |
| 8. 2003.....  | XXX      | XXX      | XXX      | XXX      | XXX      | XXX     |     |     |     |  |
| 9. 2004.....  | XXX      | XXX      | XXX      | XXX      | XXX      | XXX     | XXX |     |     |  |
| 10. 2005..... | XXX      | XXX      | XXX      | XXX      | XXX      | XXX     | XXX | XXX |     |  |
| 11. 2006..... | XXX      | XXX      | XXX      | XXX      | XXX      | XXX     | XXX | XXX | XXX |  |

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

|               |     |     |     |     |     |     |     |     |     |  |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |

SCHEDULE P - PART 4D - WORKERS' COMPENSATION

|               |     |     |     |     |     |     |     |     |     |  |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

|               |     |     |     |     |     |     |     |     |     |  |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |

**SCHEDULE P - PART 4F - SECTION 1 - MEDICAL MALPRACTICE - OCCURRENCE**

| Years in Which<br>Losses Were<br>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   |
|                                           | 1997                                                                                                                | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                             |                                                                                                                     |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                              |                                                                                                                     |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                              | XXX                                                                                                                 |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                              | XXX                                                                                                                 | XXX  |      |      |      |      |      |      |      |      |
| 5. 2000.....                              | XXX                                                                                                                 | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2001.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2002.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2003.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2004.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2005.....                             | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2006.....                             | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

**SCHEDULE P - PART 4F - SECTION 2 - MEDICAL MALPRACTICE - CLAIMS-MADE**

|               |     |     |     |     |     |     |     |     |     |  |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |

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

|               |     |     |     |     |     |     |     |     |     |  |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |

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

|               |             |          |          |          |          |          |          |          |          |  |
|---------------|-------------|----------|----------|----------|----------|----------|----------|----------|----------|--|
| 1. Prior..... | .....365    | .....7   | .....16  |          |          |          |          |          |          |  |
| 2. 1997.....  | .....818    | .....429 | .....18  |          |          |          |          |          |          |  |
| 3. 1998.....  | XXX.....812 |          | .....326 | .....2   |          |          |          |          |          |  |
| 4. 1999.....  | XXX.....    | XXX..... | .....928 | .....384 | .....1   |          |          |          |          |  |
| 5. 2000.....  | XXX.....    | XXX..... | XXX..... | 1,062    | .....387 | .....1   |          |          |          |  |
| 6. 2001.....  | XXX.....    | XXX..... | XXX..... | XXX..... | 1,123    | .....372 | .....1   |          |          |  |
| 7. 2002.....  | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | 1,139    | .....329 |          |          |  |
| 8. 2003.....  | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....870 | .....327 |          |  |
| 9. 2004.....  | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....873 |          |  |
| 10. 2005..... | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |
| 11. 2006..... | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  |

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

|               |     |     |     |     |     |     |     |     |     |  |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  |
| 2. 1997.....  |     |     |     |     |     |     |     |     |     |  |
| 3. 1998.....  | XXX |     |     |     |     |     |     |     |     |  |
| 4. 1999.....  | XXX | XXX |     |     |     |     |     |     |     |  |
| 5. 2000.....  | XXX | XXX | XXX |     |     |     |     |     |     |  |
| 6. 2001.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  |
| 7. 2002.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  |
| 8. 2003.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  |
| 9. 2004.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |
| 10. 2005..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |
| 11. 2006..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |

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

| Years in Which<br>Losses Were<br>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   |
|                                           | 1997                                                                                                                | 1998     | 1999     | 2000     | 2001     | 2002     | 2003     | 2004     | 2005     | 2006 |
| 1. Prior.....                             | XXX.....                                                                                                            | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 25,681   |          |      |
| 2. 2005.....                              | XXX.....                                                                                                            | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |      |
| 3. 2006.....                              | XXX.....                                                                                                            | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |      |

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

|               |          |          |          |          |          |          |          |          |          |  |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--|
| 1. Prior..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 12       |          |  |
| 2. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |
| 3. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  |

SCHEDULE P - PART 4K - FIDELITY/SURETY

|               |          |          |          |          |          |          |          |          |          |  |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--|
| 1. Prior..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  |
| 2. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |
| 3. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  |

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

|               |          |          |          |          |          |          |          |          |          |  |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--|
| 1. Prior..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 4,672    |          |  |
| 2. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |
| 3. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  |

SCHEDULE P - PART 4M - INTERNATIONAL

|               |          |          |          |          |          |          |          |          |          |  |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--|
| 1. Prior..... |          |          |          |          |          |          |          |          |          |  |
| 2. 1997.....  |          |          |          |          |          |          |          |          |          |  |
| 3. 1998.....  | XXX..... |          |          |          |          |          |          |          |          |  |
| 4. 1999.....  | XXX..... | XXX..... |          |          |          |          |          |          |          |  |
| 5. 2000.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |  |
| 6. 2001.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          |  |
| 7. 2002.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |  |
| 8. 2003.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |  |
| 9. 2004.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  |
| 10. 2005..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |
| 11. 2006..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  |

Sch. P-Pt. 4N

NONE

Sch. P-Pt. 4O

NONE

Sch. P-Pt. 4P

NONE

Sch. P-Pt. 4R-Sn. 1

NONE

Sch. P-Pt. 4R-Sn. 2

NONE

Sch. P-Pt. 4S

NONE

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

| Years in Which<br>Premiums Were Earned<br>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         |
|                                                                    | 1997                                                                                | 1998          | 1999          | 2000          | 2001          | 2002          | 2003          | 2004          | 2005          | 2006       |
| 1. Prior.....                                                      | .....256                                                                            | .....39       | .....9        | .....14       | .....1        | .....3        | .....         | .....         | .....         | .....      |
| 2. 1997.....                                                       | .....815                                                                            | .....987      | .....995      | .....1,003    | .....1,004    | .....1,005    | .....1,006    | .....1,006    | .....1,006    | .....1,006 |
| 3. 1998.....                                                       | .....XXX.....                                                                       | .....1,019    | .....1,188    | .....1,208    | .....1,212    | .....1,213    | .....1,213    | .....1,213    | .....1,214    | .....1,214 |
| 4. 1999.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....1,079    | .....1,271    | .....1,287    | .....1,291    | .....1,291    | .....1,291    | .....1,291    | .....1,291 |
| 5. 2000.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....1,042    | .....1,331    | .....1,347    | .....1,344    | .....1,345    | .....1,345    | .....1,346 |
| 6. 2001.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....1,728    | .....2,112    | .....2,131    | .....2,138    | .....2,139    | .....2,140 |
| 7. 2002.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....1,942    | .....2,427    | .....2,449    | .....2,454    | .....2,457 |
| 8. 2003.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....2,839    | .....3,427    | .....3,457    | .....3,465 |
| 9. 2004.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....3,087    | .....3,800    | .....3,838 |
| 10. 2005.....                                                      | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....3,493    | .....4,185 |
| 11. 2006.....                                                      | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....3,960 |

SECTION 2

| Years in Which<br>Premiums Were Earned<br>and Losses Were Incurred | Number of Claims Outstanding Direct and Assumed at Year End |               |               |               |               |               |               |               |               |          |
|--------------------------------------------------------------------|-------------------------------------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|----------|
|                                                                    | 1                                                           | 2             | 3             | 4             | 5             | 6             | 7             | 8             | 9             | 10       |
|                                                                    | 1997                                                        | 1998          | 1999          | 2000          | 2001          | 2002          | 2003          | 2004          | 2005          | 2006     |
| 1. Prior.....                                                      | .....27                                                     | .....13       | .....9        | .....5        | .....3        | .....1        | .....1        | .....         | .....         | .....    |
| 2. 1997.....                                                       | .....170                                                    | .....12       | .....9        | .....5        | .....4        | .....3        | .....1        | .....         | .....         | .....    |
| 3. 1998.....                                                       | .....XXX.....                                               | .....181      | .....15       | .....8        | .....4        | .....2        | .....1        | .....1        | .....         | .....    |
| 4. 1999.....                                                       | .....XXX.....                                               | .....XXX..... | .....218      | .....24       | .....7        | .....2        | .....4        | .....4        | .....         | .....    |
| 5. 2000.....                                                       | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....267      | .....15       | .....         | .....1        | .....1        | .....1        | .....    |
| 6. 2001.....                                                       | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....457      | .....24       | .....7        | .....2        | .....3        | .....2   |
| 7. 2002.....                                                       | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....509      | .....27       | .....10       | .....6        | .....    |
| 8. 2003.....                                                       | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....582      | .....35       | .....10       | .....7   |
| 9. 2004.....                                                       | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....664      | .....31       | .....13  |
| 10. 2005.....                                                      | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....595      | .....35  |
| 11. 2006.....                                                      | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....752 |

SECTION 3

| Years in Which<br>Premiums Were Earned<br>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         |
|                                                                    | 1997                                                                | 1998          | 1999          | 2000          | 2001          | 2002          | 2003          | 2004          | 2005          | 2006       |
| 1. Prior.....                                                      | .....159                                                            | .....47       | .....89       | .....1        | .....1        | .....1        | .....         | .....(244)    | .....         | .....      |
| 2. 1997.....                                                       | .....1,608                                                          | .....1,698    | .....1,706    | .....1,706    | .....1,707    | .....1,707    | .....1,707    | .....1,599    | .....1,599    | .....1,599 |
| 3. 1998.....                                                       | .....XXX.....                                                       | .....1,885    | .....1,980    | .....1,985    | .....1,986    | .....1,986    | .....1,986    | .....1,881    | .....1,881    | .....1,881 |
| 4. 1999.....                                                       | .....XXX.....                                                       | .....XXX..... | .....1,974    | .....2,056    | .....2,065    | .....2,067    | .....2,071    | .....2,049    | .....2,049    | .....2,049 |
| 5. 2000.....                                                       | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....2,192    | .....2,373    | .....2,385    | .....2,386    | .....2,388    | .....2,389    | .....2,389 |
| 6. 2001.....                                                       | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....3,344    | .....3,575    | .....3,584    | .....3,589    | .....3,592    | .....3,593 |
| 7. 2002.....                                                       | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....3,925    | .....4,180    | .....4,193    | .....4,197    | .....4,199 |
| 8. 2003.....                                                       | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....5,652    | .....5,911    | .....5,923    | .....5,929 |
| 9. 2004.....                                                       | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....6,354    | .....6,686    | .....6,707 |
| 10. 2005.....                                                      | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....6,762    | .....7,207 |
| 11. 2006.....                                                      | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....7,374 |

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

SECTION 1

| Years in Which<br>Premiums Were Earned<br>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          |
|                                                                    | 1997                                                                                | 1998          | 1999          | 2000          | 2001          | 2002          | 2003          | 2004          | 2005          | 2006        |
| 1. Prior.....                                                      | .....2,900                                                                          | .....644      | .....287      | .....600      | .....54       | .....36       | .....7        | .....4        | .....1        | .....       |
| 2. 1997.....                                                       | .....4,524                                                                          | .....6,907    | .....7,279    | .....7,539    | .....7,602    | .....7,649    | .....7,657    | .....7,660    | .....7,662    | .....7,664  |
| 3. 1998.....                                                       | .....XXX.....                                                                       | .....5,107    | .....7,712    | .....8,301    | .....8,483    | .....8,583    | .....8,596    | .....8,608    | .....8,611    | .....8,614  |
| 4. 1999.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....5,838    | .....9,220    | .....9,843    | .....10,040   | .....10,103   | .....10,129   | .....10,142   | .....10,143 |
| 5. 2000.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....7,384    | .....11,576   | .....12,270   | .....12,465   | .....12,554   | .....12,579   | .....12,584 |
| 6. 2001.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....9,051    | .....14,116   | .....14,820   | .....15,006   | .....15,100   | .....15,149 |
| 7. 2002.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....12,095   | .....18,374   | .....19,201   | .....19,500   | .....19,628 |
| 8. 2003.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....15,926   | .....23,425   | .....24,473   | .....24,849 |
| 9. 2004.....                                                       | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....19,402   | .....28,525   | .....29,868 |
| 10. 2005.....                                                      | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....22,260   | .....32,468 |
| 11. 2006.....                                                      | .....XXX.....                                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....22,862 |

SECTION 2

| Years in Which<br>Premiums Were Earned<br>and Losses Were Incurred | Number of Claims Outstanding Direct and Assumed at Year End |               |               |               |               |               |               |               |               |            |
|--------------------------------------------------------------------|-------------------------------------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|------------|
|                                                                    | 1                                                           | 2             | 3             | 4             | 5             | 6             | 7             | 8             | 9             | 10         |
|                                                                    | 1997                                                        | 1998          | 1999          | 2000          | 2001          | 2002          | 2003          | 2004          | 2005          | 2006       |
| 1. Prior.....                                                      | .....1,294                                                  | .....632      | .....302      | .....132      | .....67       | .....24       | .....12       | .....4        | .....         | .....      |
| 2. 1997.....                                                       | .....3,466                                                  | .....711      | .....316      | .....159      | .....84       | .....29       | .....16       | .....14       | .....12       | .....10    |
| 3. 1998.....                                                       | .....XXX.....                                               | .....3,709    | .....864      | .....365      | .....161      | .....54       | .....20       | .....8        | .....6        | .....1     |
| 4. 1999.....                                                       | .....XXX.....                                               | .....XXX..... | .....4,294    | .....965      | .....338      | .....130      | .....55       | .....26       | .....12       | .....5     |
| 5. 2000.....                                                       | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....5,615    | .....999      | .....354      | .....152      | .....53       | .....27       | .....19    |
| 6. 2001.....                                                       | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....6,238    | .....999      | .....360      | .....162      | .....82       | .....28    |
| 7. 2002.....                                                       | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....6,943    | .....1,137    | .....450      | .....190      | .....69    |
| 8. 2003.....                                                       | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....7,644    | .....1,376    | .....573      | .....222   |
| 9. 2004.....                                                       | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....9,468    | .....1,733    | .....667   |
| 10. 2005.....                                                      | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....10,530   | .....2,021 |
| 11. 2006.....                                                      | .....XXX.....                                               | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....9,527 |

SECTION 3

| Years in Which<br>Premiums Were Earned<br>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          |
|                                                                    | 1997                                                                | 1998          | 1999          | 2000          | 2001          | 2002          | 2003          | 2004          | 2005          | 2006        |
| 1. Prior.....                                                      | .....909                                                            | .....169      | .....30       | .....18       | .....4        | .....6        | .....         | .....(234)    | .....         | .....       |
| 2. 1997.....                                                       | .....10,542                                                         | .....11,216   | .....11,274   | .....11,299   | .....11,310   | .....11,315   | .....11,316   | .....11,259   | .....11,259   | .....11,259 |
| 3. 1998.....                                                       | .....XXX.....                                                       | .....12,205   | .....12,959   | .....13,050   | .....13,073   | .....13,081   | .....13,084   | .....13,067   | .....13,067   | .....13,067 |
| 4. 1999.....                                                       | .....XXX.....                                                       | .....XXX..... | .....13,511   | .....14,046   | .....14,200   | .....14,238   | .....14,251   | .....15,170   | .....15,171   | .....15,172 |
| 5. 2000.....                                                       | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....18,359   | .....19,973   | .....20,110   | .....20,150   | .....20,159   | .....20,160   | .....20,163 |
| 6. 2001.....                                                       | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....22,673   | .....24,566   | .....24,775   | .....24,824   | .....24,847   | .....24,848 |
| 7. 2002.....                                                       | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....28,001   | .....30,487   | .....30,736   | .....30,810   | .....30,840 |
| 8. 2003.....                                                       | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....34,528   | .....37,771   | .....38,127   | .....38,219 |
| 9. 2004.....                                                       | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....42,685   | .....46,652   | .....47,144 |
| 10. 2005.....                                                      | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....49,020   | .....53,742 |
| 11. 2006.....                                                      | .....XXX.....                                                       | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....49,289 |

Sch. P-Pt. 5C-Sn. 1  
NONE

Sch. P-Pt. 5C-Sn. 2  
NONE

Sch. P-Pt. 5C-Sn. 3  
NONE

Sch. P-Pt. 5D-Sn. 1  
NONE

Sch. P-Pt. 5D-Sn. 2  
NONE

Sch. P-Pt. 5D-Sn. 3  
NONE

Sch. P-Pt. 5E-Sn. 1  
NONE

Sch. P-Pt. 5E-Sn. 2  
NONE

Sch. P-Pt. 5E-Sn. 3  
NONE

Sch. P-Pt. 5F-Sn. 1A  
NONE

Sch. P-Pt. 5F-Sn. 2A  
NONE

Sch. P-Pt. 5F-Sn. 3A  
NONE

Sch. P-Pt. 5F-Sn. 1B  
NONE

Sch. P-Pt. 5F-Sn. 2B  
NONE

Sch. P-Pt. 5F-Sn. 3B  
NONE

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

| Years in Which<br>Premiums Were Earned<br>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          |
|                                                                    | 1997                                                                                | 1998         | 1999         | 2000         | 2001         | 2002         | 2003         | 2004         | 2005         | 2006        |
| 1. Prior.....                                                      | .....6,134                                                                          | .....19      | .....1       | .....4       |              |              |              |              |              |             |
| 2. 1997.....                                                       | .....15,577                                                                         | .....19,719  | .....19,730  | .....19,730  | .....19,733  | .....19,736  | .....19,737  | .....19,738  | .....19,738  | .....19,738 |
| 3. 1998.....                                                       | ....XXX.....                                                                        | .....19,658  | .....23,035  | .....23,043  | .....23,054  | .....23,054  | .....23,054  | .....23,054  | .....23,054  | .....23,054 |
| 4. 1999.....                                                       | ....XXX.....                                                                        | ....XXX..... | .....9,995   | .....17,060  | .....17,113  | .....17,267  | .....17,277  | .....17,312  | .....17,339  | .....17,339 |
| 5. 2000.....                                                       | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | .....27,477  | .....35,334  | .....35,602  | .....35,614  | .....35,703  | .....35,713  | .....35,713 |
| 6. 2001.....                                                       | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | .....30,869  | .....37,930  | .....37,960  | .....38,006  | .....38,104  | .....38,104 |
| 7. 2002.....                                                       | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....27,686  | .....34,262  | .....34,343  | .....34,368  | .....34,368 |
| 8. 2003.....                                                       | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....27,447  | .....34,432  | .....34,478  | .....34,478 |
| 9. 2004.....                                                       | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....33,261  | .....42,436  | .....42,436 |
| 10. 2005.....                                                      | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....38,005  | .....38,005 |
| 11. 2006.....                                                      | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |             |

SECTION 2A

| Years in Which<br>Premiums Were Earned<br>and Losses Were Incurred | Number of Claims Outstanding Direct and Assumed at Year End |              |              |              |              |              |              |              |              |      |
|--------------------------------------------------------------------|-------------------------------------------------------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|------|
|                                                                    | 1                                                           | 2            | 3            | 4            | 5            | 6            | 7            | 8            | 9            | 10   |
|                                                                    | 1997                                                        | 1998         | 1999         | 2000         | 2001         | 2002         | 2003         | 2004         | 2005         | 2006 |
| 1. Prior.....                                                      | .....413                                                    |              |              |              |              |              |              |              |              |      |
| 2. 1997.....                                                       | .....4,522                                                  | .....536     | .....101     | .....100     |              |              |              |              |              |      |
| 3. 1998.....                                                       | ....XXX.....                                                | .....3,813   | .....3,613   | .....3,753   |              |              |              |              |              |      |
| 4. 1999.....                                                       | ....XXX.....                                                | ....XXX..... | .....11,788  | .....5,537   |              |              |              |              |              |      |
| 5. 2000.....                                                       | ....XXX.....                                                | ....XXX..... | ....XXX..... | .....4,830   |              |              |              |              |              |      |
| 6. 2001.....                                                       | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | .....2,069   |              |              |              |              |      |
| 7. 2002.....                                                       | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....2,868   |              |              |              |      |
| 8. 2003.....                                                       | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....2,993   |              |              |      |
| 9. 2004.....                                                       | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....4,061   |              |      |
| 10. 2005.....                                                      | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....4,851   |      |
| 11. 2006.....                                                      | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |      |

SECTION 3A

| Years in Which<br>Premiums Were Earned<br>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          |
|                                                                    | 1997                                                                | 1998         | 1999         | 2000         | 2001         | 2002         | 2003         | 2004          | 2005         | 2006        |
| 1. Prior.....                                                      | .....7,364                                                          | .....163     | .....1       | .....4       |              |              | .....4       | .....(16,390) |              |             |
| 2. 1997.....                                                       | .....46,086                                                         | .....47,835  | .....47,843  | .....47,843  | .....47,843  | .....47,843  | .....47,845  | .....46,895   | .....46,895  | .....46,895 |
| 3. 1998.....                                                       | ....XXX.....                                                        | .....39,196  | .....44,056  | .....44,225  | .....44,226  | .....44,226  | .....44,226  | .....45,502   | .....45,502  | .....45,502 |
| 4. 1999.....                                                       | ....XXX.....                                                        | ....XXX..... | .....24,666  | .....32,086  | .....32,108  | .....32,108  | .....32,111  | .....38,178   | .....38,178  | .....38,178 |
| 5. 2000.....                                                       | ....XXX.....                                                        | ....XXX..... | ....XXX..... | .....51,959  | .....59,643  | .....59,674  | .....59,680  | .....57,716   | .....57,716  | .....57,716 |
| 6. 2001.....                                                       | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | .....53,059  | .....61,317  | .....61,350  | .....62,276   | .....62,276  | .....62,276 |
| 7. 2002.....                                                       | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....52,813  | .....61,483  | .....59,383   | .....59,390  | .....59,390 |
| 8. 2003.....                                                       | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....56,452  | .....65,904   | .....65,938  | .....65,938 |
| 9. 2004.....                                                       | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | .....63,091   | .....73,214  | .....73,214 |
| 10. 2005.....                                                      | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX.....  | .....66,986  | .....62,135 |
| 11. 2006.....                                                      | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX.....  | ....XXX..... |             |

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

SECTION 1B

| Years in Which<br>Premiums Were Earned<br>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       |
|                                                                    | 1997                                                                                | 1998      | 1999      | 2000      | 2001      | 2002      | 2003      | 2004      | 2005      | 2006     |
| 1. Prior.....                                                      |                                                                                     |           |           |           |           |           |           |           |           |          |
| 2. 1997.....                                                       |                                                                                     |           |           |           |           |           |           |           |           |          |
| 3. 1998.....                                                       | .XXX.....                                                                           |           |           |           |           |           |           |           |           |          |
| 4. 1999.....                                                       | .XXX.....                                                                           | .XXX..... |           |           |           |           |           |           |           |          |
| 5. 2000.....                                                       | .XXX.....                                                                           | .XXX..... | .XXX..... |           |           |           |           |           |           |          |
| 6. 2001.....                                                       | .XXX.....                                                                           | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |          |
| 7. 2002.....                                                       | .XXX.....                                                                           | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |          |
| 8. 2003.....                                                       | .XXX.....                                                                           | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |          |
| 9. 2004.....                                                       | .XXX.....                                                                           | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |          |
| 10. 2005.....                                                      | .XXX.....                                                                           | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .47.....  | .77..... |
| 11. 2006.....                                                      | .XXX.....                                                                           | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .60..... |

SECTION 2B

| Years in Which<br>Premiums Were Earned<br>and Losses Were Incurred | Number of Claims Outstanding Direct and Assumed at Year End |           |           |           |           |           |           |           |           |          |
|--------------------------------------------------------------------|-------------------------------------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|----------|
|                                                                    | 1                                                           | 2         | 3         | 4         | 5         | 6         | 7         | 8         | 9         | 10       |
|                                                                    | 1997                                                        | 1998      | 1999      | 2000      | 2001      | 2002      | 2003      | 2004      | 2005      | 2006     |
| 1. Prior.....                                                      |                                                             |           |           |           |           |           |           |           |           |          |
| 2. 1997.....                                                       |                                                             |           |           |           |           |           |           |           |           |          |
| 3. 1998.....                                                       | .XXX.....                                                   |           |           |           |           |           |           |           |           |          |
| 4. 1999.....                                                       | .XXX.....                                                   | .XXX..... |           |           |           |           |           |           |           |          |
| 5. 2000.....                                                       | .XXX.....                                                   | .XXX..... | .XXX..... |           |           |           |           |           |           |          |
| 6. 2001.....                                                       | .XXX.....                                                   | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |          |
| 7. 2002.....                                                       | .XXX.....                                                   | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |          |
| 8. 2003.....                                                       | .XXX.....                                                   | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |          |
| 9. 2004.....                                                       | .XXX.....                                                   | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |          |
| 10. 2005.....                                                      | .XXX.....                                                   | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           | .24..... |
| 11. 2006.....                                                      | .XXX.....                                                   | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .86..... |

SECTION 3B

| Years in Which<br>Premiums Were Earned<br>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        |
|                                                                    | 1997                                                                | 1998      | 1999      | 2000      | 2001      | 2002      | 2003      | 2004      | 2005      | 2006      |
| 1. Prior.....                                                      |                                                                     |           |           |           |           |           |           |           |           |           |
| 2. 1997.....                                                       |                                                                     |           |           |           |           |           |           |           |           |           |
| 3. 1998.....                                                       | .XXX.....                                                           |           |           |           |           |           |           |           |           |           |
| 4. 1999.....                                                       | .XXX.....                                                           | .XXX..... |           |           |           |           |           |           |           |           |
| 5. 2000.....                                                       | .XXX.....                                                           | .XXX..... | .XXX..... |           |           |           |           |           |           |           |
| 6. 2001.....                                                       | .XXX.....                                                           | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |           |
| 7. 2002.....                                                       | .XXX.....                                                           | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |           |
| 8. 2003.....                                                       | .XXX.....                                                           | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |           |
| 9. 2004.....                                                       | .XXX.....                                                           | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... |           |           |           |
| 10. 2005.....                                                      | .XXX.....                                                           | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .47.....  | .146..... |
| 11. 2006.....                                                      | .XXX.....                                                           | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .146..... |

Sch. P-Pt. 5R-Sn. 1A  
NONE

Sch. P-Pt. 5R-Sn. 2A  
NONE

Sch. P-Pt. 5R-Sn. 3A  
NONE

Sch. P-Pt. 5R-Sn. 1B  
NONE

Sch. P-Pt. 5R-Sn. 2B  
NONE

Sch. P-Pt. 5R-Sn. 3B  
NONE

Sch. P-Pt. 6C-Sn. 1  
NONE

Sch. P-Pt. 6C-Sn. 2  
NONE

Sch. P-Pt. 6D-Sn. 1  
NONE

Sch. P-Pt. 6D-Sn. 2  
NONE

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted) |         |         |         |         |         |         |         |         |         | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|---------------------------------------------------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|------------------------------------------|
|                                                                    | 1                                                                         | 2       | 3       | 4       | 5       | 6       | 7       | 8       | 9       | 10      |                                          |
|                                                                    | 1997                                                                      | 1998    | 1999    | 2000    | 2001    | 2002    | 2003    | 2004    | 2005    | 2006    |                                          |
| 1. Prior.....                                                      |                                                                           |         |         |         |         |         |         |         |         |         |                                          |
| 2. 1997.....                                                       |                                                                           |         |         |         |         |         |         |         |         | .....0  |                                          |
| 3. 1998.....                                                       | ....XXX                                                                   |         |         |         |         |         |         |         |         | .....0  |                                          |
| 4. 1999.....                                                       | ....XXX                                                                   | ....XXX |         |         |         |         |         |         |         | .....0  |                                          |
| 5. 2000.....                                                       | ....XXX                                                                   | ....XXX | ....XXX |         |         |         |         |         |         | .....0  |                                          |
| 6. 2001.....                                                       | ....XXX                                                                   | ....XXX | ....XXX | ....XXX |         |         |         |         |         | .....0  |                                          |
| 7. 2002.....                                                       | ....XXX                                                                   | ....XXX | ....XXX | ....XXX | ....XXX |         |         |         |         | .....0  |                                          |
| 8. 2003.....                                                       | ....XXX                                                                   | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX |         |         |         | .....0  |                                          |
| 9. 2004.....                                                       | ....XXX                                                                   | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX |         |         | .....0  |                                          |
| 10. 2005.....                                                      | ....XXX                                                                   | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX |         | .....0  |                                          |
| 11. 2006.....                                                      | ....XXX                                                                   | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | .....0  |                                          |
| 12. Total.....                                                     | ....XXX                                                                   | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | .....0                                   |
| 13. Earned Prems.(P-Pt 1)                                          |                                                                           |         |         |         |         |         |         |         |         |         | ....XXX...                               |

SECTION 2

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Ceded at Year End (\$000 omitted) |         |         |         |         |         |         |         |         |         | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|--------------------------------------------------------------|---------|---------|---------|---------|---------|---------|---------|---------|---------|------------------------------------------|
|                                                                    | 1                                                            | 2       | 3       | 4       | 5       | 6       | 7       | 8       | 9       | 10      |                                          |
|                                                                    | 1997                                                         | 1998    | 1999    | 2000    | 2001    | 2002    | 2003    | 2004    | 2005    | 2006    |                                          |
| 1. Prior.....                                                      |                                                              |         |         |         |         |         |         |         |         |         |                                          |
| 2. 1997.....                                                       |                                                              |         |         |         |         |         |         |         |         | .....0  |                                          |
| 3. 1998.....                                                       | ....XXX                                                      |         |         |         |         |         |         |         |         | .....0  |                                          |
| 4. 1999.....                                                       | ....XXX                                                      | ....XXX |         |         |         |         |         |         |         | .....0  |                                          |
| 5. 2000.....                                                       | ....XXX                                                      | ....XXX | ....XXX |         |         |         |         |         |         | .....0  |                                          |
| 6. 2001.....                                                       | ....XXX                                                      | ....XXX | ....XXX | ....XX  |         |         |         |         |         | .....0  |                                          |
| 7. 2002.....                                                       | ....XXX                                                      | ....XXX | ....XXX | ....XXX | ....XXX |         |         |         |         | .....0  |                                          |
| 8. 2003.....                                                       | ....XXX                                                      | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX |         |         |         | .....0  |                                          |
| 9. 2004.....                                                       | ....XXX                                                      | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX |         |         | .....0  |                                          |
| 10. 2005.....                                                      | ....XXX                                                      | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX |         | .....0  |                                          |
| 11. 2006.....                                                      | ....XXX                                                      | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | .....0  |                                          |
| 12. Total.....                                                     | ....XXX                                                      | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | ....XXX | .....0                                   |
| 13. Earned Prems.(P-Pt 1)                                          |                                                              |         |         |         |         |         |         |         |         |         | ....XXX...                               |

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted) |            |            |            |             |             |             |             |             |             | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|---------------------------------------------------------------------------|------------|------------|------------|-------------|-------------|-------------|-------------|-------------|-------------|------------------------------------------|
|                                                                    | 1                                                                         | 2          | 3          | 4          | 5           | 6           | 7           | 8           | 9           | 10          |                                          |
|                                                                    | 1997                                                                      | 1998       | 1999       | 2000       | 2001        | 2002        | 2003        | 2004        | 2005        | 2006        |                                          |
| 1. Prior.....                                                      |                                                                           |            |            |            |             |             | .....0      |             |             |             |                                          |
| 2. 1997.....                                                       | .....5,711                                                                | .....5,711 | .....5,711 | .....5,711 | .....5,711  | .....5,711  | .....6,199  | .....6,199  | .....6,199  | .....6,199  |                                          |
| 3. 1998.....                                                       | ....XXX                                                                   | .....7,024 | .....7,024 | .....7,024 | .....7,024  | .....7,024  | .....7,024  | .....7,024  | .....7,024  | .....7,024  |                                          |
| 4. 1999.....                                                       | ....XXX                                                                   | ....XXX    | .....8,020 | .....8,020 | .....8,020  | .....8,020  | .....8,020  | .....8,020  | .....8,020  | .....8,020  |                                          |
| 5. 2000.....                                                       | ....XXX                                                                   | ....XXX    | ....XXX    | .....9,319 | .....9,319  | .....9,319  | .....9,319  | .....9,319  | .....9,319  | .....9,319  |                                          |
| 6. 2001.....                                                       | ....XXX                                                                   | ....XXX    | ....XXX    | ....XXX    | .....10,714 | .....10,714 | .....10,714 | .....10,714 | .....10,714 | .....10,714 |                                          |
| 7. 2002.....                                                       | ....XXX                                                                   | ....XXX    | ....XXX    | ....XXX    | ....XXX     | .....9,580  | .....9,580  | .....9,580  | .....9,580  | .....9,580  |                                          |
| 8. 2003.....                                                       | ....XXX                                                                   | ....XXX    | ....XXX    | ....XXX    | ....XXX     | ....XXX     | .....9,991  | .....9,991  | .....9,991  | .....9,991  |                                          |
| 9. 2004.....                                                       | ....XXX                                                                   | ....XXX    | ....XXX    | ....XXX    | ....XXX     | ....XXX     | ....XXX     | .....11,349 | .....11,349 | .....11,349 |                                          |
| 10. 2005.....                                                      | ....XXX                                                                   | ....XXX    | ....XXX    | ....XXX    | ....XXX     | ....XXX     | ....XXX     | ....XXX     | .....17,690 | .....17,690 |                                          |
| 11. 2006.....                                                      | ....XXX                                                                   | ....XXX    | ....XXX    | ....XXX    | ....XXX     | ....XXX     | ....XXX     | ....XXX     | ....XXX     | .....1,574  | .....1,574                               |
| 12. Total.....                                                     | ....XXX                                                                   | ....XXX    | ....XXX    | ....XXX    | ....XXX     | ....XXX     | ....XXX     | ....XXX     | ....XXX     | ....XXX     | .....1,574                               |
| 13. Earned Prems.(P-Pt 1)                                          | .....6,199                                                                | .....7,024 | .....8,020 | .....9,319 | .....10,714 | .....9,580  | .....9,991  | .....11,349 | .....17,690 | .....1,574  | ....XXX...                               |

SECTION 2A

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Ceded at Year End (\$000 omitted) |          |          |          |          |          |          |          |            |            | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|--------------------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|------------|------------|------------------------------------------|
|                                                                    | 1                                                            | 2        | 3        | 4        | 5        | 6        | 7        | 8        | 9          | 10         |                                          |
|                                                                    | 1997                                                         | 1998     | 1999     | 2000     | 2001     | 2002     | 2003     | 2004     | 2005       | 2006       |                                          |
| 1. Prior.....                                                      |                                                              |          |          |          |          |          | .....(0) |          |            |            |                                          |
| 2. 1997.....                                                       | .....217                                                     | .....217 | .....217 | .....217 | .....217 | .....217 | .....217 | .....217 | .....217   | .....217   |                                          |
| 3. 1998.....                                                       | ....XXX                                                      | .....172 | .....172 | .....172 | .....172 | .....172 | .....172 | .....172 | .....172   | .....172   |                                          |
| 4. 1999.....                                                       | ....XXX                                                      | ....XXX  | .....226 | .....226 | .....226 | .....226 | .....226 | .....226 | .....226   | .....226   |                                          |
| 5. 2000.....                                                       | ....XXX                                                      | ....XXX  | ....XXX  | .....248 | .....248 | .....248 | .....248 | .....248 | .....248   | .....248   |                                          |
| 6. 2001.....                                                       | ....XXX                                                      | ....XXX  | ....XXX  | ....XXX  | .....427 | .....427 | .....427 | .....427 | .....427   | .....427   |                                          |
| 7. 2002.....                                                       | ....XXX                                                      | ....XXX  | ....XXX  | ....XXX  | ....XXX  | .....623 | .....623 | .....623 | .....623   | .....623   |                                          |
| 8. 2003.....                                                       | ....XXX                                                      | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | .....795 | .....795 | .....795   | .....795   |                                          |
| 9. 2004.....                                                       | ....XXX                                                      | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | .....967 | .....967   | .....967   |                                          |
| 10. 2005.....                                                      | ....XXX                                                      | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | .....7,859 | .....7,859 |                                          |
| 11. 2006.....                                                      | ....XXX                                                      | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX    | .....1,574 | .....1,574                               |
| 12. Total.....                                                     | ....XXX                                                      | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX  | ....XXX    | ....XXX    | .....1,574                               |
| 13. Earned Prems.(P-Pt 1)                                          | .....217                                                     | .....172 | .....226 | .....248 | .....427 | .....623 | .....795 | .....967 | .....7,859 | .....1,574 | ....XXX...                               |

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

**SECTION 1B**

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted) |      |      |      |      |      |      |      |        |        | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|---------------------------------------------------------------------------|------|------|------|------|------|------|------|--------|--------|------------------------------------------|
|                                                                    | 1                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9      | 10     |                                          |
|                                                                    | 1997                                                                      | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005   | 2006   |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |      |      |      |        |        |                                          |
| 2. 1997.....                                                       |                                                                           |      |      |      |      |      |      |      |        | 0      |                                          |
| 3. 1998.....                                                       | XXX                                                                       |      |      |      |      |      |      |      |        | 0      |                                          |
| 4. 1999.....                                                       | XXX                                                                       | XXX  |      |      |      |      |      |      |        | 0      |                                          |
| 5. 2000.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |      |      |      |        | 0      |                                          |
| 6. 2001.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  |      |      |      |      |        | 0      |                                          |
| 7. 2002.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  |      |      |      |        | 0      |                                          |
| 8. 2003.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |        | 0      |                                          |
| 9. 2004.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |        | 0      |                                          |
| 10. 2005.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 21,390 | 21,390 |                                          |
| 11. 2006.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX    | 22,251 | 22,251                                   |
| 12. Total.....                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX    | XXX    | 22,251                                   |
| 13. Earned Prems.(P-Pt 1)                                          |                                                                           |      |      |      |      |      |      |      | 21,390 | 22,251 | XXX                                      |

**SECTION 2B**

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Ceded at Year End (\$000 omitted) |      |      |      |      |      |      |      |        |        | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|--------------------------------------------------------------|------|------|------|------|------|------|------|--------|--------|------------------------------------------|
|                                                                    | 1                                                            | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9      | 10     |                                          |
|                                                                    | 1997                                                         | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005   | 2006   |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |      |      |        |        |                                          |
| 2. 1997.....                                                       |                                                              |      |      |      |      |      |      |      |        | 0      |                                          |
| 3. 1998.....                                                       | XXX                                                          |      |      |      |      |      |      |      |        | 0      |                                          |
| 4. 1999.....                                                       | XXX                                                          | XXX  |      |      |      |      |      |      |        | 0      |                                          |
| 5. 2000.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |      |      |        | 0      |                                          |
| 6. 2001.....                                                       | XXX                                                          | XXX  | XXX  | XXX  |      |      |      |      |        | 0      |                                          |
| 7. 2002.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |        | 0      |                                          |
| 8. 2003.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |        | 0      |                                          |
| 9. 2004.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |        | 0      |                                          |
| 10. 2005.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 11,534 | 11,534 |                                          |
| 11. 2006.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX    | 22,251 | 22,251                                   |
| 12. Total.....                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX    | XXX    | 22,251                                   |
| 13. Earned Prems.(P-Pt 1)                                          |                                                              |      |      |      |      |      |      |      | 11,534 | 22,251 | XXX                                      |

**SCHEDULE P - PART 6M - INTERNATIONAL**

**SECTION 1**

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |      | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|---------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|------------------------------------------|
|                                                                    | 1                                                                         | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |                                          |
|                                                                    | 1997                                                                      | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |      |      |      |      |      |                                          |
| 2. 1997.....                                                       |                                                                           |      |      |      |      |      |      |      |      | 0    |                                          |
| 3. 1998.....                                                       | XXX                                                                       |      |      |      |      |      |      |      |      | 0    |                                          |
| 4. 1999.....                                                       | XXX                                                                       | XXX  |      |      |      |      |      |      |      | 0    |                                          |
| 5. 2000.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |      |      |      |      | 0    |                                          |
| 6. 2001.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  |      |      |      |      |      | 0    |                                          |
| 7. 2002.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  |      |      |      |      | 0    |                                          |
| 8. 2003.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | 0    |                                          |
| 9. 2004.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | 0    |                                          |
| 10. 2005.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | 0    |                                          |
| 11. 2006.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |                                          |
| 12. Total.....                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0                                        |
| 13. Earned Prems.(P-Pt 1)                                          |                                                                           |      |      |      |      |      |      |      |      |      | XXX                                      |

**SECTION 2**

| Years in Which Premiums<br>Were Earned and Losses<br>Were Incurred | Cumulative Premiums Earned Ceded at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |      | 11<br>Current Year<br>Premiums<br>Earned |
|--------------------------------------------------------------------|--------------------------------------------------------------|------|------|------|------|------|------|------|------|------|------------------------------------------|
|                                                                    | 1                                                            | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |                                          |
|                                                                    | 1997                                                         | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |      |      |      |      |                                          |
| 2. 1997.....                                                       |                                                              |      |      |      |      |      |      |      |      | 0    |                                          |
| 3. 1998.....                                                       | XXX                                                          |      |      |      |      |      |      |      |      | 0    |                                          |
| 4. 1999.....                                                       | XXX                                                          | XXX  |      |      |      |      |      |      |      | 0    |                                          |
| 5. 2000.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |      |      |      | 0    |                                          |
| 6. 2001.....                                                       | XXX                                                          | XXX  | XXX  | XXX  |      |      |      |      |      | 0    |                                          |
| 7. 2002.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |      | 0    |                                          |
| 8. 2003.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | 0    |                                          |
| 9. 2004.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | 0    |                                          |
| 10. 2005.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | 0    |                                          |
| 11. 2006.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0    |                                          |
| 12. Total.....                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 0                                        |
| 13. Earned Prems.(P-Pt 1)                                          |                                                              |      |      |      |      |      |      |      |      |      | XXX                                      |

Sch. P-Pt. 6N-Sn. 1  
NONE

Sch. P-Pt. 6N-Sn. 2  
NONE

Sch. P-Pt. 6O-Sn. 1  
NONE

Sch. P-Pt. 6O-Sn. 2  
NONE

Sch. P-Pt. 6R-Sn. 1A  
NONE

Sch. P-Pt. 6R-Sn. 2A  
NONE

Sch. P-Pt. 6R-Sn. 1B  
NONE

Sch. P-Pt. 6R-Sn. 2B  
NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS

(\$000 Omitted)

SECTION 1

|                                                                | 1                                             | 2                                                                            | 3                                                 | 4                                | 5                                                               | 6                                                 |
|----------------------------------------------------------------|-----------------------------------------------|------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------|-----------------------------------------------------------------|---------------------------------------------------|
| Schedule P - Part 1                                            | Total Net<br>Losses and<br>Expenses<br>Unpaid | Net Losses<br>and<br>Expenses<br>Unpaid on<br>Loss<br>Sensitive<br>Contracts | Loss<br>Sensitive<br>as<br>Percentage<br>of Total | Total Net<br>Premiums<br>Written | Net<br>Premiums<br>Written on<br>Loss<br>Sensitive<br>Contracts | Loss<br>Sensitive<br>as<br>Percentage<br>of Total |
| 1. Homeowners/farmowners.....                                  |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 2. Private passenger auto liability/medical.....               |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 3. Commercial auto/truck liability/medical.....                |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 4. Workers' compensation.....                                  |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 5. Commercial multiple peril.....                              |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 6. Medical malpractice - occurrence.....                       |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 7. Medical malpractice - claims-made.....                      |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 8. Special liability.....                                      |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 9. Other liability - occurrence.....                           |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 10. Other liability - claims-made.....                         |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 11. Special property.....                                      |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 12. Auto physical damage.....                                  |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 13. Fidelity/surety.....                                       |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 14. Other.....                                                 |                                               |                                                                              | ..0.0                                             | (0)                              |                                                                 | .....0.0                                          |
| 15. International.....                                         |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 16. Reinsurance - nonproportional assumed property.....        | XXX                                           | XXX                                                                          | XXX                                               | XXX                              | XXX                                                             | XXX                                               |
| 17. Reinsurance - nonproportional assumed liability.....       | XXX                                           | XXX                                                                          | XXX                                               | XXX                              | XXX                                                             | XXX                                               |
| 18. Reinsurance - nonproportional assumed financial lines..... | XXX                                           | XXX                                                                          | XXX                                               | XXX                              | XXX                                                             | XXX                                               |
| 19. Products liability - occurrence.....                       |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 20. Products liability - claims-made.....                      |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 21. Financial guaranty/mortgage guaranty.....                  |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 22. Totals.....                                                | 0                                             | 0                                                                            | ..0.0                                             | (0)                              | 0                                                               | .....0.0                                          |

SECTION 2

| Years in Which<br>Policies Were<br>Issued | Incurred Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |      |
|-------------------------------------------|------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                           | 1                                                                                              | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                           | 1997                                                                                           | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                             |                                                                                                |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                              |                                                                                                |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                              | XXX                                                                                            |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                              | XXX                                                                                            | XXX  |      |      |      |      |      |      |      |      |
| 5. 2000.....                              | XXX                                                                                            | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2001.....                              | XXX                                                                                            | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2002.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2003.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2004.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2005.....                             | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2006.....                             | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

SECTION 3

| Years in Which<br>Policies Were<br>Issued | Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |      |
|-------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                           | 1                                                                                                                            | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                           | 1997                                                                                                                         | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                             |                                                                                                                              |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                              |                                                                                                                              |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                              | XXX                                                                                                                          |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                              | XXX                                                                                                                          | XXX  |      |      |      |      |      |      |      |      |
| 5. 2000.....                              | XXX                                                                                                                          | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2001.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2002.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2003.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2004.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2005.....                             | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2006.....                             | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

| Years in Which Policies Were Issued | Net Earned Premiums Reported at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|----------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     | 1                                                        | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     | 1997                                                     | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                       |                                                          |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                        |                                                          |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                        | XXX                                                      |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                        | XXX                                                      | XXX  |      |      |      |      |      |      |      |      |
| 5. 2000.....                        | XXX                                                      | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2001.....                        | XXX                                                      | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2002.....                        | XXX                                                      | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2003.....                        | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2004.....                        | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2005.....                       | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2006.....                       | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

SECTION 5

| Years in Which Policies Were Issued | Net Reserve for Premium Adjustments and Accrued Retrospective Premiums at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     | 1997                                                                                               | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                       |                                                                                                    |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                        |                                                                                                    |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                        | XXX                                                                                                |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                        | XXX                                                                                                | XXX  |      |      |      |      |      |      |      |      |
| 5. 2000.....                        | XXX                                                                                                | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2001.....                        | XXX                                                                                                | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2002.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2003.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2004.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2005.....                       | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2006.....                       | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

**SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS**

(\$000 Omitted)

SECTION 1

|                                                                | 1                                             | 2                                                                            | 3                                                 | 4                                | 5                                                               | 6                                                 |
|----------------------------------------------------------------|-----------------------------------------------|------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------|-----------------------------------------------------------------|---------------------------------------------------|
|                                                                | Total Net<br>Losses and<br>Expenses<br>Unpaid | Net Losses<br>and<br>Expenses<br>Unpaid on<br>Loss<br>Sensitive<br>Contracts | Loss<br>Sensitive<br>as<br>Percentage<br>of Total | Total Net<br>Premiums<br>Written | Net<br>Premiums<br>Written on<br>Loss<br>Sensitive<br>Contracts | Loss<br>Sensitive<br>as<br>Percentage<br>of Total |
| Schedule P - Part 1                                            |                                               |                                                                              |                                                   |                                  |                                                                 |                                                   |
| 1. Homeowners/farmowners.....                                  |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 2. Private passenger auto liability/medical.....               |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 3. Commercial auto/truck liability/medical.....                |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 4. Workers' compensation.....                                  |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 5. Commercial multiple peril.....                              |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 6. Medical malpractice - occurrence.....                       |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 7. Medical malpractice - claims-made.....                      |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 8. Special liability.....                                      |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 9. Other liability - occurrence.....                           |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 10. Other liability - claims-made.....                         |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 11. Special property.....                                      |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 12. Auto physical damage.....                                  |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 13. Fidelity/surety.....                                       |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 14. Other.....                                                 |                                               |                                                                              | 0.0                                               | (0)                              |                                                                 | 0.0                                               |
| 15. International.....                                         |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 16. Reinsurance - nonproportional assumed property.....        |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 17. Reinsurance - nonproportional assumed liability.....       |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 18. Reinsurance - nonproportional assumed financial lines..... |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 19. Products liability - occurrence.....                       |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 20. Products liability - claims-made.....                      |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 21. Financial guaranty/mortgage guaranty.....                  |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 22. Totals                                                     | 0                                             | 0                                                                            | 0.0                                               | (0)                              | 0                                                               | 0.0                                               |

SECTION 2

| Years in Which<br>Policies Were<br>Issued | Incurred Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |      |
|-------------------------------------------|------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                           | 1                                                                                              | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                           | 1997                                                                                           | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                             |                                                                                                |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                              |                                                                                                |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                              | XXX                                                                                            |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                              | XXX                                                                                            | XXX  |      |      |      |      |      |      |      |      |
| 5. 2000.....                              | XXX                                                                                            | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2001.....                              | XXX                                                                                            | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2002.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2003.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2004.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2005.....                             | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2006.....                             | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

SECTION 3

| Years in Which<br>Policies Were<br>Issued | Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |      |
|-------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                           | 1                                                                                                                            | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                           | 1997                                                                                                                         | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                             |                                                                                                                              |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                              |                                                                                                                              |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                              | XXX                                                                                                                          |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                              | XXX                                                                                                                          | XXX  |      |      |      |      |      |      |      |      |
| 5. 2000.....                              | XXX                                                                                                                          | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2001.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2002.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2003.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2004.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2005.....                             | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2006.....                             | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

**SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (continued)**

SECTION 4

| Years in Which Policies Were Issued | Net Earned Premiums Reported At Year End (\$000 Omitted) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|----------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     | 1                                                        | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     | 1997                                                     | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                       |                                                          |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                        |                                                          |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                        | .XXX                                                     |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                        | .XXX                                                     | .XXX |      |      |      |      |      |      |      |      |
| 5. 2000.....                        | .XXX                                                     | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2001.....                        | .XXX                                                     | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2002.....                        | .XXX                                                     | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2003.....                        | .XXX                                                     | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |      |
| 9. 2004.....                        | .XXX                                                     | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |
| 10. 2005.....                       | .XXX                                                     | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |
| 11. 2006.....                       | .XXX                                                     | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |

SECTION 5

| Years in Which Policies Were Issued | Net Reserve For Premium Adjustments And Accrued Retrospective Premiums At Year End (\$000 Omitted) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     | 1997                                                                                               | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                       |                                                                                                    |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                        |                                                                                                    |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                        | .XXX                                                                                               |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                        | .XXX                                                                                               | .XXX |      |      |      |      |      |      |      |      |
| 5. 2000.....                        | .XXX                                                                                               | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2001.....                        | .XXX                                                                                               | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2002.....                        | .XXX                                                                                               | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2003.....                        | .XXX                                                                                               | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |      |
| 9. 2004.....                        | .XXX                                                                                               | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |
| 10. 2005.....                       | .XXX                                                                                               | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |
| 11. 2006.....                       | .XXX                                                                                               | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |

SECTION 6

| Years in Which Policies Were Issued | Incurred Adjustable Commissions Reported At Year End (\$000 Omitted) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|----------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     | 1                                                                    | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     | 1997                                                                 | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                       |                                                                      |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                        |                                                                      |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                        | .XXX                                                                 |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                        | .XXX                                                                 | .XXX |      |      |      |      |      |      |      |      |
| 5. 2000.....                        | .XXX                                                                 | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2001.....                        | .XXX                                                                 | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2002.....                        | .XXX                                                                 | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2003.....                        | .XXX                                                                 | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |      |
| 9. 2004.....                        | .XXX                                                                 | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |
| 10. 2005.....                       | .XXX                                                                 | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |
| 11. 2006.....                       | .XXX                                                                 | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |

SECTION 7

| Years in Which Policies Were Issued | Reserves For Commission Adjustments At Year End (\$000 Omitted) |      |      |      |      |      |      |      |      |      |
|-------------------------------------|-----------------------------------------------------------------|------|------|------|------|------|------|------|------|------|
|                                     | 1                                                               | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   |
|                                     | 1997                                                            | 1998 | 1999 | 2000 | 2001 | 2002 | 2003 | 2004 | 2005 | 2006 |
| 1. Prior.....                       |                                                                 |      |      |      |      |      |      |      |      |      |
| 2. 1997.....                        |                                                                 |      |      |      |      |      |      |      |      |      |
| 3. 1998.....                        | .XXX                                                            |      |      |      |      |      |      |      |      |      |
| 4. 1999.....                        | .XXX                                                            | .XXX |      |      |      |      |      |      |      |      |
| 5. 2000.....                        | .XXX                                                            | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2001.....                        | .XXX                                                            | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2002.....                        | .XXX                                                            | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2003.....                        | .XXX                                                            | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |      |
| 9. 2004.....                        | .XXX                                                            | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |
| 10. 2005.....                       | .XXX                                                            | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |
| 11. 2006.....                       | .XXX                                                            | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |



SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

|              |                                 | 1                                | Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken |                        | 4                                                              | 5                                      | 6                      | 7                    | 8                                                    | 9                                                                       |
|--------------|---------------------------------|----------------------------------|---------------------------------------------------------------------------------------------------------------|------------------------|----------------------------------------------------------------|----------------------------------------|------------------------|----------------------|------------------------------------------------------|-------------------------------------------------------------------------|
|              |                                 |                                  | 2                                                                                                             | 3                      |                                                                |                                        |                        |                      |                                                      |                                                                         |
| States, Etc. |                                 | Is Insurer Licensed? (YES or NO) | Direct Premiums Written                                                                                       | Direct Premiums Earned | Dividends Paid or Credited to Policyholders on Direct Business | Direct Losses Paid (Deducting Salvage) | Direct Losses Incurred | Direct Losses Unpaid | Finance and Service Charges not Included in Premiums | Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2) |
| 1.           | Alabama.....AL                  | YES.....                         | 4,512,181                                                                                                     | 4,853,290              | .....                                                          | 1,835,282                              | 2,177,010              | 1,332,571            | 5,846                                                | .....                                                                   |
| 2.           | Alaska.....AK                   | YES.....                         | 737,439                                                                                                       | 733,768                | .....                                                          | 71,354                                 | 95,215                 | 79,911               | .....                                                | .....                                                                   |
| 3.           | Arizona.....AZ                  | YES.....                         | 22,228,793                                                                                                    | 28,038,273             | .....                                                          | 15,242,580                             | 16,024,291             | 13,567,902           | 31,660                                               | .....                                                                   |
| 4.           | Arkansas.....AR                 | YES.....                         | 2,398,340                                                                                                     | 2,752,504              | .....                                                          | 1,339,917                              | 1,120,097              | 987,429              | 4,629                                                | .....                                                                   |
| 5.           | California.....CA               | YES.....                         | 230,827,562                                                                                                   | 229,110,175            | .....                                                          | 114,495,940                            | 115,551,298            | 76,354,802           | 334,672                                              | .....                                                                   |
| 6.           | Colorado.....CO                 | YES.....                         | 14,137,347                                                                                                    | 17,433,997             | .....                                                          | 8,834,814                              | 9,286,064              | 7,977,570            | 18,994                                               | .....                                                                   |
| 7.           | Connecticut.....CT              | YES.....                         | 12,161,250                                                                                                    | 14,251,633             | .....                                                          | 6,132,642                              | 6,646,649              | 6,281,687            | 25,509                                               | .....                                                                   |
| 8.           | Delaware.....DE                 | YES.....                         | 2,280,493                                                                                                     | 2,754,926              | .....                                                          | 1,289,417                              | 1,992,050              | 1,939,245            | 3,551                                                | .....                                                                   |
| 9.           | District of Columbia.....DC     | YES.....                         | 2,347,432                                                                                                     | 2,475,616              | .....                                                          | 717,658                                | 937,778                | 386,212              | 2,026                                                | .....                                                                   |
| 10.          | Florida.....FL                  | YES.....                         | 66,848,789                                                                                                    | 66,615,123             | .....                                                          | 29,947,280                             | 31,010,168             | 26,680,176           | 257,148                                              | .....                                                                   |
| 11.          | Georgia.....GA                  | YES.....                         | 24,269,508                                                                                                    | 26,288,949             | .....                                                          | 12,300,730                             | 14,616,189             | 10,478,318           | 82,358                                               | .....                                                                   |
| 12.          | Hawaii.....HI                   | YES.....                         | 3,348,640                                                                                                     | 3,472,892              | .....                                                          | 1,317,815                              | 2,164,801              | 2,278,121            | 1,546                                                | .....                                                                   |
| 13.          | Idaho.....ID                    | YES.....                         | 1,342,903                                                                                                     | 1,494,973              | .....                                                          | 457,874                                | 399,295                | 324,110              | 228                                                  | .....                                                                   |
| 14.          | Illinois.....IL                 | YES.....                         | 17,698,682                                                                                                    | 20,237,884             | .....                                                          | 7,745,584                              | 8,086,247              | 6,339,053            | 31,472                                               | .....                                                                   |
| 15.          | Indiana.....IN                  | YES.....                         | 5,980,577                                                                                                     | 7,096,861              | .....                                                          | 4,073,130                              | 5,165,461              | 4,143,641            | 12,247                                               | .....                                                                   |
| 16.          | Iowa.....IA                     | YES.....                         | 2,037,830                                                                                                     | 2,397,600              | .....                                                          | 908,330                                | 101,982                | 593,004              | 3,629                                                | .....                                                                   |
| 17.          | Kansas.....KS                   | YES.....                         | 2,321,746                                                                                                     | 2,590,400              | .....                                                          | 1,533,426                              | 1,944,693              | 1,528,277            | .....                                                | .....                                                                   |
| 18.          | Kentucky.....KY                 | YES.....                         | 3,512,843                                                                                                     | 3,474,498              | .....                                                          | 3,833,259                              | 7,403,435              | 4,660,310            | .....                                                | .....                                                                   |
| 19.          | Louisiana.....LA                | YES.....                         | 3,474,919                                                                                                     | 3,453,517              | .....                                                          | 495,556                                | 550,731                | 325,056              | .....                                                | .....                                                                   |
| 20.          | Maine.....ME                    | YES.....                         | 652,156                                                                                                       | 643,540                | .....                                                          | 83,090                                 | 88,277                 | 49,263               | .....                                                | .....                                                                   |
| 21.          | Maryland.....MD                 | YES.....                         | 17,049,881                                                                                                    | 19,134,305             | .....                                                          | 9,477,713                              | 11,199,077             | 9,070,362            | 30,921                                               | .....                                                                   |
| 22.          | Massachusetts.....MA            | YES.....                         | 10,044,115                                                                                                    | 10,018,967             | .....                                                          | 1,921,596                              | 1,965,081              | 875,654              | .....                                                | .....                                                                   |
| 23.          | Michigan.....MI                 | YES.....                         | 25,927,057                                                                                                    | 32,458,009             | .....                                                          | 21,205,628                             | 21,913,742             | 25,243,620           | 35,080                                               | .....                                                                   |
| 24.          | Minnesota.....MN                | YES.....                         | 15,449,035                                                                                                    | 15,659,317             | .....                                                          | 8,130,317                              | 8,394,115              | 10,357,813           | 68,884                                               | .....                                                                   |
| 25.          | Mississippi.....MS              | YES.....                         | 2,050,896                                                                                                     | 2,110,258              | .....                                                          | 479,992                                | 1,009,774              | 1,015,402            | 3,943                                                | .....                                                                   |
| 26.          | Missouri.....MO                 | YES.....                         | 5,485,870                                                                                                     | 6,419,163              | .....                                                          | 3,903,069                              | 4,324,630              | 2,710,168            | 7,638                                                | .....                                                                   |
| 27.          | Montana.....MT                  | YES.....                         | 757,848                                                                                                       | 756,220                | .....                                                          | 113,796                                | 139,872                | 78,920               | .....                                                | .....                                                                   |
| 28.          | Nebraska.....NE                 | YES.....                         | 1,719,010                                                                                                     | 2,061,125              | .....                                                          | 1,075,419                              | 1,442,222              | 1,187,054            | 3,532                                                | .....                                                                   |
| 29.          | Nevada.....NV                   | YES.....                         | 9,346,597                                                                                                     | 11,588,242             | .....                                                          | 7,155,682                              | 8,351,096              | 7,752,144            | 10,332                                               | .....                                                                   |
| 30.          | New Hampshire.....NH            | YES.....                         | 1,537,782                                                                                                     | 1,533,178              | .....                                                          | 165,617                                | 197,473                | 130,017              | .....                                                | .....                                                                   |
| 31.          | New Jersey.....NJ               | YES.....                         | 25,814,798                                                                                                    | 25,539,171             | .....                                                          | 5,960,073                              | 7,032,748              | 4,861,606            | 20,210                                               | .....                                                                   |
| 32.          | New Mexico.....NM               | YES.....                         | 2,236,804                                                                                                     | 2,478,218              | .....                                                          | 908,445                                | 1,261,891              | 773,654              | 1,658                                                | .....                                                                   |
| 33.          | New York.....NY                 | YES.....                         | 60,021,869                                                                                                    | 63,119,187             | .....                                                          | 24,333,155                             | 25,552,537             | 22,595,713           | 165,601                                              | .....                                                                   |
| 34.          | North Carolina.....NC           | YES.....                         | 7,704,599                                                                                                     | 8,457,965              | .....                                                          | 3,147,582                              | 3,400,788              | 2,153,922            | 10,621                                               | .....                                                                   |
| 35.          | North Dakota.....ND             | YES.....                         | 177,735                                                                                                       | 176,826                | .....                                                          | 7,889                                  | 11,607                 | 13,057               | .....                                                | .....                                                                   |
| 36.          | Ohio.....OH                     | YES.....                         | 12,076,533                                                                                                    | 13,746,792             | .....                                                          | 5,829,971                              | 9,861,733              | 8,133,855            | 24,990                                               | .....                                                                   |
| 37.          | Oklahoma.....OK                 | YES.....                         | 2,502,738                                                                                                     | 2,857,834              | .....                                                          | 939,234                                | 846,796                | 1,080,032            | 4,189                                                | .....                                                                   |
| 38.          | Oregon.....OR                   | YES.....                         | 12,574,945                                                                                                    | 15,727,516             | .....                                                          | 10,353,577                             | 10,310,611             | 9,217,347            | 13,106                                               | .....                                                                   |
| 39.          | Pennsylvania.....PA             | YES.....                         | 17,240,052                                                                                                    | 18,196,548             | .....                                                          | 7,953,575                              | 8,398,425              | 9,658,086            | 38,806                                               | .....                                                                   |
| 40.          | Rhode Island.....RI             | YES.....                         | 1,248,569                                                                                                     | 1,245,957              | .....                                                          | 158,605                                | 179,461                | 108,101              | .....                                                | .....                                                                   |
| 41.          | South Carolina.....SC           | YES.....                         | 5,612,955                                                                                                     | 5,848,635              | .....                                                          | 2,178,267                              | 2,589,219              | 1,812,724            | 15,495                                               | .....                                                                   |
| 42.          | South Dakota.....SD             | YES.....                         | 1,439,028                                                                                                     | 1,501,650              | .....                                                          | 122,157                                | 118,744                | 90,637               | 450                                                  | .....                                                                   |
| 43.          | Tennessee.....TN                | YES.....                         | 6,884,186                                                                                                     | 7,424,167              | .....                                                          | 2,815,826                              | 5,237,330              | 4,854,412            | 21,957                                               | .....                                                                   |
| 44.          | Texas.....TX                    | YES.....                         | 27,212,342                                                                                                    | 28,110,522             | .....                                                          | 8,834,074                              | 8,745,239              | 7,058,556            | 43,276                                               | .....                                                                   |
| 45.          | Utah.....UT                     | YES.....                         | 4,989,917                                                                                                     | 5,661,048              | .....                                                          | 2,103,748                              | 2,603,277              | 2,025,962            | 3,082                                                | .....                                                                   |
| 46.          | Vermont.....VT                  | YES.....                         | 532,000                                                                                                       | 528,484                | .....                                                          | 96,751                                 | 114,693                | 54,059               | .....                                                | .....                                                                   |
| 47.          | Virginia.....VA                 | YES.....                         | 14,676,815                                                                                                    | 16,576,236             | .....                                                          | 6,282,623                              | 8,789,428              | 6,060,106            | 13,567                                               | .....                                                                   |
| 48.          | Washington.....WA               | YES.....                         | 31,788,662                                                                                                    | 39,704,277             | .....                                                          | 23,927,951                             | 30,276,903             | 27,751,128           | 21,294                                               | .....                                                                   |
| 49.          | West Virginia.....WV            | YES.....                         | 566,032                                                                                                       | 562,732                | .....                                                          | 288,873                                | (859,190)              | 3,434,590            | .....                                                | .....                                                                   |
| 50.          | Wisconsin.....WI                | YES.....                         | 4,553,748                                                                                                     | 4,821,651              | .....                                                          | 2,454,912                              | 2,196,924              | 1,778,921            | 18,054                                               | .....                                                                   |
| 51.          | Wyoming.....WY                  | YES.....                         | 360,525                                                                                                       | 357,789                | .....                                                          | 28,284                                 | 45,264                 | 37,705               | .....                                                | .....                                                                   |
| 52.          | American Samoa.....AS           | NO.....                          | .....                                                                                                         | .....                  | .....                                                          | .....                                  | .....                  | .....                | .....                                                | .....                                                                   |
| 53.          | Guam.....GU                     | NO.....                          | 102,095                                                                                                       | 102,156                | .....                                                          | 13,698                                 | 14,817                 | 4,359                | .....                                                | .....                                                                   |
| 54.          | Puerto Rico.....PR              | YES.....                         | 536,779                                                                                                       | 536,767                | .....                                                          | 318,507                                | 320,139                | 8,099                | .....                                                | .....                                                                   |
| 55.          | US Virgin Islands.....VI        | NO.....                          | 179,635                                                                                                       | 179,623                | .....                                                          | 76,776                                 | 78,361                 | 5,488                | .....                                                | .....                                                                   |
| 56.          | Northern Mariana Islands.....MP | NO.....                          | .....                                                                                                         | .....                  | .....                                                          | .....                                  | .....                  | .....                | .....                                                | .....                                                                   |
| 57.          | Canada.....CN                   | YES.....                         | 1,977,700                                                                                                     | 1,963,357              | .....                                                          | 46,615                                 | 44,328                 | 134                  | .....                                                | .....                                                                   |
| 58.          | Aggregate Other Alien.....OT    | XXX.....                         | 234,934                                                                                                       | 234,888                | 0                                                              | 329,695                                | 329,695                | 0                    | 0                                                    | 0                                                                       |
| 59.          | Totals.....                     | (a).....52                       | 755,733,517                                                                                                   | 807,569,195            | 0                                                              | 375,795,371                            | 411,800,580            | 338,300,064          | 1,392,202                                            | 0                                                                       |

DETAILS OF WRITE-INS

|       |                                                               |               |         |         |       |         |         |       |       |       |
|-------|---------------------------------------------------------------|---------------|---------|---------|-------|---------|---------|-------|-------|-------|
| 5801. | OT.....                                                       | XXX.....      | 234,934 | 234,888 | ..... | 329,695 | 329,695 | ..... | ..... | ..... |
| 5802. | .....                                                         | XXX.....      | .....   | .....   | ..... | .....   | .....   | ..... | ..... | ..... |
| 5803. | .....                                                         | XXX.....      | .....   | .....   | ..... | .....   | .....   | ..... | ..... | ..... |
| 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..... | 234,934 | 234,888 | 0     | 329,695 | 329,695 | 0     | 0     | 0     |

Explanation of Basis of Allocation of Premiums by States, etc.

(a) Insert the number of yes responses except for Canada and Other Alien.

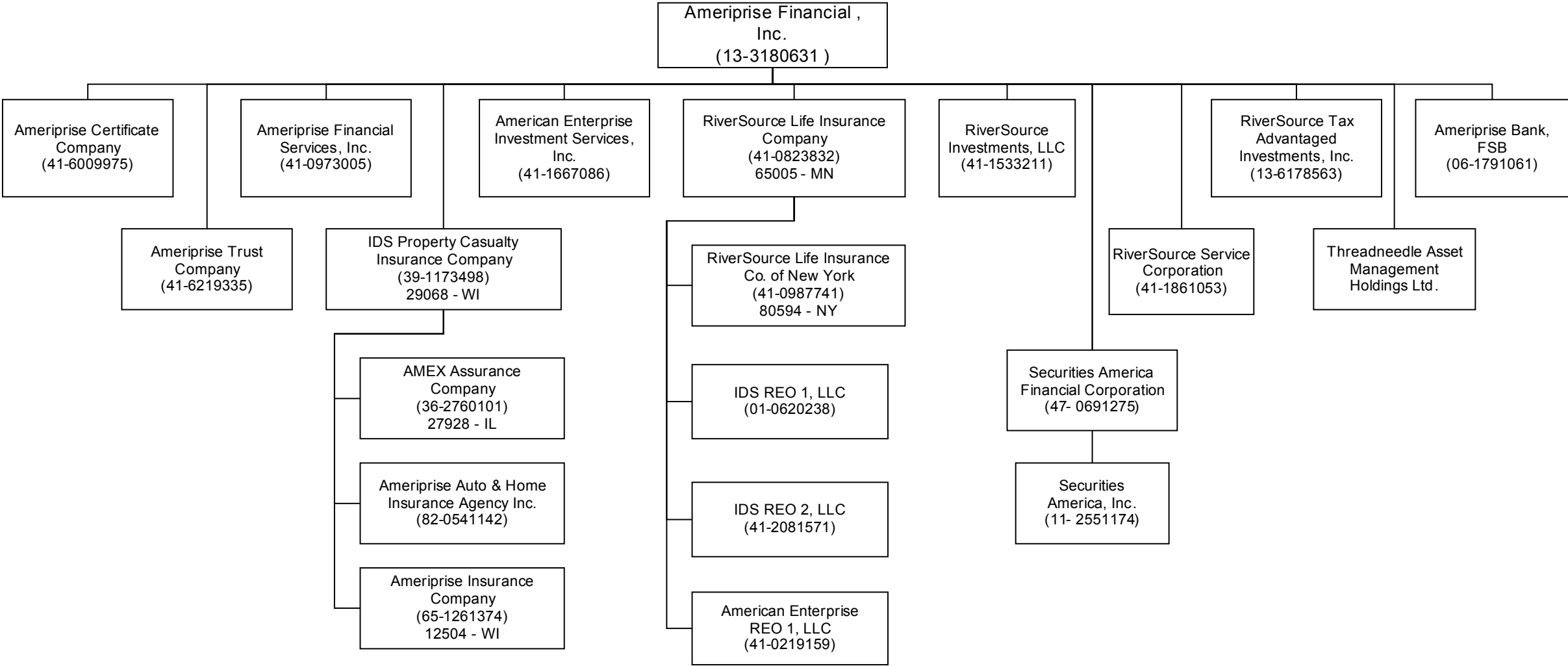
SCHEDULE T - PART 2  
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN  
Allocated by States and Territories

| States, Etc. |                               |    | Direct Business Only                |                                          |                                                  |                                               | 6<br>Totals |                                |
|--------------|-------------------------------|----|-------------------------------------|------------------------------------------|--------------------------------------------------|-----------------------------------------------|-------------|--------------------------------|
|              |                               |    | 1<br>Life<br>(Group and Individual) | 2<br>Annuities<br>(Group and Individual) | 3<br>Disability Income<br>(Group and Individual) | 4<br>Long-Term Care<br>(Group and Individual) |             | 5<br>Deposit-Type<br>Contracts |
| 1.           | Alabama.....                  | AL |                                     |                                          |                                                  |                                               |             | 0                              |
| 2.           | Alaska.....                   | AK |                                     |                                          |                                                  |                                               |             | 0                              |
| 3.           | Arizona.....                  | AZ |                                     |                                          |                                                  |                                               |             | 0                              |
| 4.           | Arkansas.....                 | AR |                                     |                                          |                                                  |                                               |             | 0                              |
| 5.           | California.....               | CA |                                     |                                          |                                                  |                                               |             | 0                              |
| 6.           | Colorado.....                 | CO |                                     |                                          |                                                  |                                               |             | 0                              |
| 7.           | Connecticut.....              | CT |                                     |                                          |                                                  |                                               |             | 0                              |
| 8.           | Delaware.....                 | DE |                                     |                                          |                                                  |                                               |             | 0                              |
| 9.           | District of Columbia.....     | DC |                                     |                                          |                                                  |                                               |             | 0                              |
| 10.          | Florida.....                  | FL |                                     |                                          |                                                  |                                               |             | 0                              |
| 11.          | Georgia.....                  | GA |                                     |                                          |                                                  |                                               |             | 0                              |
| 12.          | Hawaii.....                   | HI |                                     |                                          |                                                  |                                               |             | 0                              |
| 13.          | Idaho.....                    | ID |                                     |                                          |                                                  |                                               |             | 0                              |
| 14.          | Illinois.....                 | IL |                                     |                                          |                                                  |                                               |             | 0                              |
| 15.          | Indiana.....                  | IN |                                     |                                          |                                                  |                                               |             | 0                              |
| 16.          | Iowa.....                     | IA |                                     |                                          |                                                  |                                               |             | 0                              |
| 17.          | Kansas.....                   | KS |                                     |                                          |                                                  |                                               |             | 0                              |
| 18.          | Kentucky.....                 | KY |                                     |                                          |                                                  |                                               |             | 0                              |
| 19.          | Louisiana.....                | LA |                                     |                                          |                                                  |                                               |             | 0                              |
| 20.          | Maine.....                    | ME |                                     |                                          |                                                  |                                               |             | 0                              |
| 21.          | Maryland.....                 | MD |                                     |                                          |                                                  |                                               |             | 0                              |
| 22.          | Massachusetts.....            | MA |                                     |                                          |                                                  |                                               |             | 0                              |
| 23.          | Michigan.....                 | MI |                                     |                                          |                                                  |                                               |             | 0                              |
| 24.          | Minnesota.....                | MN |                                     |                                          |                                                  |                                               |             | 0                              |
| 25.          | Mississippi.....              | MS |                                     |                                          |                                                  |                                               |             | 0                              |
| 26.          | Missouri.....                 | MO |                                     |                                          |                                                  |                                               |             | 0                              |
| 27.          | Montana.....                  | MT |                                     |                                          |                                                  |                                               |             | 0                              |
| 28.          | Nebraska.....                 | NE |                                     |                                          |                                                  |                                               |             | 0                              |
| 29.          | Nevada.....                   | NV |                                     |                                          |                                                  |                                               |             | 0                              |
| 30.          | New Hampshire.....            | NH |                                     |                                          |                                                  |                                               |             | 0                              |
| 31.          | New Jersey.....               | NJ |                                     |                                          |                                                  |                                               |             | 0                              |
| 32.          | New Mexico.....               | NM |                                     |                                          |                                                  |                                               |             | 0                              |
| 33.          | New York.....                 | NY |                                     |                                          |                                                  |                                               |             | 0                              |
| 34.          | North Carolina.....           | NC |                                     |                                          |                                                  |                                               |             | 0                              |
| 35.          | North Dakota.....             | ND |                                     |                                          |                                                  |                                               |             | 0                              |
| 36.          | Ohio.....                     | OH |                                     |                                          |                                                  |                                               |             | 0                              |
| 37.          | Oklahoma.....                 | OK |                                     |                                          |                                                  |                                               |             | 0                              |
| 38.          | Oregon.....                   | OR |                                     |                                          |                                                  |                                               |             | 0                              |
| 39.          | Pennsylvania.....             | PA |                                     |                                          |                                                  |                                               |             | 0                              |
| 40.          | Rhode Island.....             | RI |                                     |                                          |                                                  |                                               |             | 0                              |
| 41.          | South Carolina.....           | SC |                                     |                                          |                                                  |                                               |             | 0                              |
| 42.          | South Dakota.....             | SD |                                     |                                          |                                                  |                                               |             | 0                              |
| 43.          | Tennessee.....                | TN |                                     |                                          |                                                  |                                               |             | 0                              |
| 44.          | Texas.....                    | TX |                                     |                                          |                                                  |                                               |             | 0                              |
| 45.          | Utah.....                     | UT |                                     |                                          |                                                  |                                               |             | 0                              |
| 46.          | Vermont.....                  | VT |                                     |                                          |                                                  |                                               |             | 0                              |
| 47.          | Virginia.....                 | VA |                                     |                                          |                                                  |                                               |             | 0                              |
| 48.          | Washington.....               | WA |                                     |                                          |                                                  |                                               |             | 0                              |
| 49.          | West Virginia.....            | WV |                                     |                                          |                                                  |                                               |             | 0                              |
| 50.          | Wisconsin.....                | WI |                                     |                                          |                                                  |                                               |             | 0                              |
| 51.          | Wyoming.....                  | WY |                                     |                                          |                                                  |                                               |             | 0                              |
| 52.          | American Samoa.....           | AS |                                     |                                          |                                                  |                                               |             | 0                              |
| 53.          | Guam.....                     | GU |                                     |                                          |                                                  |                                               |             | 0                              |
| 54.          | Puerto Rico.....              | PR |                                     |                                          |                                                  |                                               |             | 0                              |
| 55.          | US Virgin Islands.....        | VI |                                     |                                          |                                                  |                                               |             | 0                              |
| 56.          | Northern Mariana Islands..... | MP |                                     |                                          |                                                  |                                               |             | 0                              |
| 57.          | Canada.....                   | CN |                                     |                                          |                                                  |                                               |             | 0                              |
| 58.          | Aggregate Other Alien.....    | OT |                                     |                                          |                                                  |                                               |             | 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



SCHEDULE Y (Continued)

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

| 1                       | 2                       | 3                                                              | 4                        | 5                        | 6                                                                                                                   | 7                                                                                                                                       | 8                                                       | 9                                                                         | 10    | 11                                                                                                 | 12                 | 13                                                                                                      |
|-------------------------|-------------------------|----------------------------------------------------------------|--------------------------|--------------------------|---------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------|---------------------------------------------------------------------------|-------|----------------------------------------------------------------------------------------------------|--------------------|---------------------------------------------------------------------------------------------------------|
| NAIC<br>Company<br>Code | Federal<br>ID<br>Number | Names of Insurers<br>and Parent, Subsidiaries<br>or Affiliates | Shareholder<br>Dividends | Capital<br>Contributions | Purchases, Sales<br>or Exchanges of<br>Loans, Securities,<br>Real Estate,<br>Mortgage Loans or<br>Other Investments | Income/<br>(Disbursements)<br>Incurred in<br>Connection with<br>Guarantees or<br>Undertakings<br>for the Benefit<br>of any Affiliate(s) | Management<br>Agreements<br>and<br>Service<br>Contracts | Income/<br>(Disbursements)<br>Incurred under<br>Reinsurance<br>Agreements | *     | Any Other<br>Material Activity<br>Not in the<br>Ordinary<br>Course of the<br>Insurer's<br>Business | Totals             | Reinsurance<br>Recoverable/<br>(Payable) on<br>Losses and/or<br>Reserve Credit<br>Taken/<br>(Liability) |
| Affiliated Transactions |                         |                                                                |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |       |                                                                                                    |                    |                                                                                                         |
| .....                   | 13-3180631.....         | Ameriprise Financial Inc. (parent).....                        | .....306,000,000         | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....                                                   | .....                                                                     | ..... | .....                                                                                              | .....306,000,000   | .....                                                                                                   |
| .....                   | 82-0541142.....         | Ameriprise Auto & Home Insurance Agency.....                   | .....(700,000)           | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....                                                   | .....                                                                     | ..... | .....                                                                                              | .....(700,000)     | .....                                                                                                   |
| .....                   | 41-0973005.....         | Ameriprise Financial Services, Inc.....                        | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....432,529,193                                        | .....                                                                     | ..... | .....                                                                                              | .....432,529,193   | .....                                                                                                   |
| 12504.....              | 65-1261374.....         | Ameriprise Insurance Company.....                              | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....                                                   | .....                                                                     | ..... | .....                                                                                              | .....0             | .....                                                                                                   |
| .....                   | 41-6219335.....         | Ameriprise Trust Company.....                                  | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....                                                   | .....                                                                     | ..... | .....                                                                                              | .....0             | .....                                                                                                   |
| 27928.....              | 36-2760101.....         | AMEX Assurance Company.....                                    | .....(4,000,000)         | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....                                                   | .....                                                                     | ..... | .....                                                                                              | .....(4,000,000)   | .....445,012,348                                                                                        |
| 29068.....              | 39-1173498.....         | IDS Property Casualty Insurance Co.....                        | .....(1,300,000)         | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....                                                   | .....                                                                     | ..... | .....                                                                                              | .....(1,300,000)   | .....(445,012,348)                                                                                      |
| .....                   | 41-1533211.....         | RiverSource Investments LLC.....                               | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....                                                   | .....                                                                     | ..... | .....                                                                                              | .....0             | .....                                                                                                   |
| 65005.....              | 41-0823832.....         | RiverSource Life Insurance Company.....                        | .....(275,000,000)       | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....(432,529,193)                                      | .....                                                                     | ..... | .....                                                                                              | .....(707,529,193) | .....                                                                                                   |
| 80594.....              | 41-0987741.....         | RiverSource Life Insurance Co. of NY.....                      | .....(25,000,000)        | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....                                                   | .....                                                                     | ..... | .....                                                                                              | .....(25,000,000)  | .....                                                                                                   |
| .....                   | 41-1861053.....         | RiverSource Service Corporation.....                           | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....                                                   | .....                                                                     | ..... | .....                                                                                              | .....0             | .....                                                                                                   |
| 9999999.....            | Control Totals.....     | .....                                                          | .....0                   | .....0                   | .....0                                                                                                              | .....0                                                                                                                                  | .....0                                                  | .....0                                                                    | XXX   | .....0                                                                                             | .....0             | .....0                                                                                                  |

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.

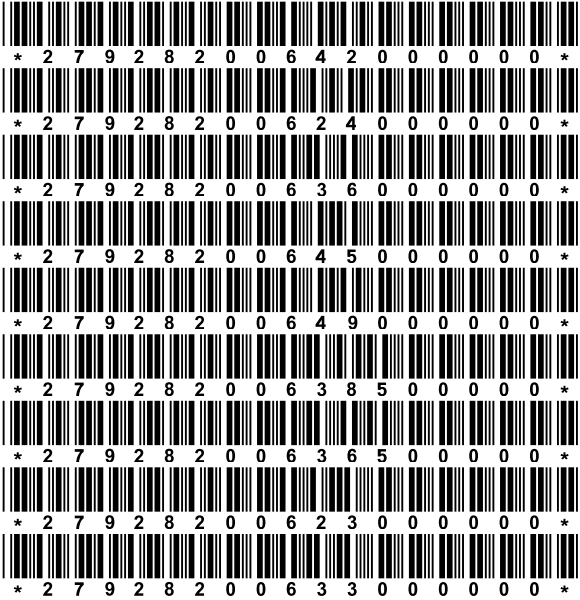
|                                                                                                             | Responses |
|-------------------------------------------------------------------------------------------------------------|-----------|
| 1. Will an actuarial opinion be filed by March 1?                                                           | YES       |
| 2. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?               | YES       |
| 3. Will the Risk-Based Capital Report be filed with the NAIC by March 1?                                    | YES       |
| 4. Will the Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?         | YES       |
| 5. Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1? | YES       |
| APRIL FILING                                                                                                |           |
| 6. Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?          | YES       |
| 7. Will the Management's Discussion and Analysis be filed by April 1?                                       | YES       |
| 8. Will the Supplemental Investment Risk Interrogatories be filed by April 1?                               | YES       |
| MAY FILING                                                                                                  |           |
| 9. Will this company be included in a combined annual statement that is filed with the NAIC by May 1?       | YES       |
| JUNE FILING                                                                                                 |           |
| 10. Will an audited financial report be filed by June 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.

|                                                                                                                                               |     |
|-----------------------------------------------------------------------------------------------------------------------------------------------|-----|
| 11. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?                                    | NO  |
| 12. Will the Financial Guaranty Insurance Exhibit be filed by March 1?                                                                        | NO  |
| 13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?                    | NO  |
| 14. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed by March 1?                                                     | NO  |
| 15. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?                                          | NO  |
| 16. Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?                                                              | NO  |
| 17. Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1? | YES |
| 18. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?                                 | NO  |
| 19. Will an Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?        | YES |
| APRIL FILING                                                                                                                                  |     |
| 20. Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?                                     | NO  |
| 21. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?                           | NO  |
| 22. Will the Accident and Health Policy Experience Exhibit be filed by April 1?                                                               | YES |

EXPLANATIONS:

BAR CODE:



NONE

Sch. A-Pt. 1  
NONE

Sch. A-Pt. 2  
NONE

Sch. A-Pt. 3  
NONE

Sch. B-Pt. 1  
NONE

Sch. B-Pt. 2  
NONE

Sch. BA-Pt. 1  
NONE

Sch. BA-Pt. 2  
NONE

SCHEDULE D - PART 1

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

| 1                       | 2           | Codes |                                 |              | 6 | 7           | Fair Value          |                                               | 10        | 11                              | Change in Book/Adjusted Carrying Value |                                                    |                                                   |                                                                          | Interest                                               |            |                         |             |                                          | Dates                                         |          |
|-------------------------|-------------|-------|---------------------------------|--------------|---|-------------|---------------------|-----------------------------------------------|-----------|---------------------------------|----------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------|------------|-------------------------|-------------|------------------------------------------|-----------------------------------------------|----------|
|                         |             | 3     | 4                               | 5            |   |             | 8                   | 9                                             |           |                                 | 12                                     | 13                                                 | 14                                                | 15                                                                       | 16                                                     | 17         | 18                      | 19          | 20                                       | 21                                            | 22       |
|                         |             | *     | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>Char |   |             | NAIC<br>Designation | Rate<br>Used<br>to<br>Obtain<br>Fair<br>Value |           |                                 | Fair<br>Value                          | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate<br>of | How<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Gross<br>Amount<br>Received<br>During<br>Year | Acquired |
| CUSIP<br>Identification | Description |       |                                 |              |   | Actual Cost |                     |                                               | Par Value | Book/Adjusted<br>Carrying Value |                                        |                                                    |                                                   |                                                                          |                                                        |            |                         |             |                                          |                                               |          |

U.S. Government - Issuer Obligations

|         |                                           |   |                  |  |  |   |           |         |           |           |           |   |          |   |   |       |       |     |        |         |               |               |
|---------|-------------------------------------------|---|------------------|--|--|---|-----------|---------|-----------|-----------|-----------|---|----------|---|---|-------|-------|-----|--------|---------|---------------|---------------|
| 912810  | DX                                        | 3 | US TREASURY..... |  |  | 1 | 3,008,125 | 121.516 | 2,734,101 | 2,250,000 | 2,860,124 |   | (49,171) |   |   | 7.500 | 4.130 | MN  | 31,285 | 168,750 | 03/24/2004... | 11/15/2016... |
| 912810  | FG                                        | 8 | US TREASURY..... |  |  | 1 | 102,563   | 104.875 | 104,875   | 100,000   | 102,371   |   | (57)     |   |   | 5.250 | 5.070 | FA  | 1,983  | 5,250   | 04/11/2003... | 02/15/2029... |
| 912827  | 5N                                        | 8 | US TREASURY..... |  |  | 1 | 1,512,832 | 103.020 | 1,390,763 | 1,350,000 | 1,412,887 |   | (22,294) |   |   | 6.000 | 4.110 | FA  | 30,595 | 81,000  | 09/12/2003... | 08/15/2009... |
| 912827  | 7L                                        | 0 | US TREASURY..... |  |  | 1 | 501,875   | 100.914 | 504,571   | 500,000   | 501,120   |   | (189)    |   |   | 4.880 | 4.830 | FA  | 9,207  | 24,375  | 07/09/2002... | 02/15/2012... |
| 912828  | AP                                        | 5 | US TREASURY..... |  |  | 1 | 990,781   | 96.551  | 965,508   | 1,000,000 | 994,123   |   | 868      |   |   | 4.000 | 4.110 | MN  | 5,193  | 40,000  | 12/06/2002... | 11/15/2012... |
| 0199999 | U.S. Government - Issuer Obligations..... |   |                  |  |  |   | 6,116,176 | XXX     | 5,699,818 | 5,200,000 | 5,870,625 | 0 | (70,843) | 0 | 0 | XXX   | XXX   | XXX | 78,263 | 319,375 | XXX           | XXX           |
| 0399999 | Total - U.S. Government.....              |   |                  |  |  |   | 6,116,176 | XXX     | 5,699,818 | 5,200,000 | 5,870,625 | 0 | (70,843) | 0 | 0 | XXX   | XXX   | XXX | 78,263 | 319,375 | XXX           | XXX           |

States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

|         |                                                                        |   |                             |  |   |     |           |         |           |           |           |   |     |   |          |       |       |     |        |         |               |               |
|---------|------------------------------------------------------------------------|---|-----------------------------|--|---|-----|-----------|---------|-----------|-----------|-----------|---|-----|---|----------|-------|-------|-----|--------|---------|---------------|---------------|
| 605575  | AA                                                                     | 7 | MISSISSIPPI STATE OF.....   |  |   | 1   | 15,000    | 102.308 | 15,346    | 15,000    | 15,000    |   |     |   |          | 6.200 | 6.200 | FA  | 388    | 930     | 01/01/1979... | 02/01/2008... |
| 658256  | QM                                                                     | 7 | NORTH CAROLINA ST 2004..... |  | 1 | 1FE | 363,939   | 100.363 | 371,343   | 370,000   | 364,473   |   | 196 |   |          | 4.250 | 4.370 | MS  | 5,242  | 15,725  | 03/10/2004... | 03/01/2025... |
| 683234  | UX                                                                     | 4 | ONTARIO PROVINCE OF.....    |  | D | 1FE | 4,387,962 | 85.541  | 3,704,827 | 4,331,046 | 4,329,605 |   | 734 |   | (59,091) | 4.000 | 4.010 | MN  | 20,578 | 155,514 | 01/31/2006... | 05/19/2009... |
| 1199999 | States, Territories & Possessions - Issuer Obligations.....            |   |                             |  |   |     | 4,766,901 | XXX     | 4,091,517 | 4,716,046 | 4,709,078 | 0 | 930 | 0 | (59,091) | XXX   | XXX   | XXX | 26,208 | 172,169 | XXX           | XXX           |
| 1799999 | Total - States, Territories & Possessions (Direct and Guaranteed)..... |   |                             |  |   |     | 4,766,901 | XXX     | 4,091,517 | 4,716,046 | 4,709,078 | 0 | 930 | 0 | (59,091) | XXX   | XXX   | XXX | 26,208 | 172,169 | XXX           | XXX           |

Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

|         |                                                                                       |   |                                     |  |  |   |            |           |            |            |            |           |        |       |   |       |       |     |         |         |               |               |
|---------|---------------------------------------------------------------------------------------|---|-------------------------------------|--|--|---|------------|-----------|------------|------------|------------|-----------|--------|-------|---|-------|-------|-----|---------|---------|---------------|---------------|
| 052394  | 3P                                                                                    | 6 | AUSTIN TEXAS.....                   |  |  | 1 | 1FE        | 1,142,026 | 104.302    | 1,215,118  | 1,165,000  | 1,147,661 |        | 1,033 |   | 5.380 | 5.550 | MS  | 20,873  | 62,619  | 11/09/2000... | 09/01/2018... |
| 121403  | RR                                                                                    | 2 | BURLESON TX INDPT SCH DIST.....     |  |  |   | 1FE        | 1,200,148 | 100.092    | 1,236,136  | 1,235,000  | 1,207,964 |        | 1,445 |   | 5.380 | 5.620 | FA  | 27,659  | 66,381  | 11/15/2000... | 08/01/2019... |
| 181093  | UN                                                                                    | 3 | CLARK CNTY WASH.....                |  |  | 1 | 1FE        | 695,000   | 102.995    | 715,815    | 695,000    | 695,000   |        |       |   | 4.800 | 4.800 | JD  | 2,780   | 33,360  | 03/15/2005... | 12/01/2027... |
| 181208  | DU                                                                                    | 0 | CLARK CNTY WA SCH DIST 98 HOCK..... |  |  | 1 | 1FE        | 374,274   | 109.025    | 403,393    | 370,000    | 372,095   |        | (462) |   | 6.150 | 5.990 | JD  | 1,896   | 22,755  | 05/10/2000... | 12/01/2010... |
| 184540  | ZR                                                                                    | 6 | CLEAR CREAK TEXAS PSF.....          |  |  | 1 | 1FE        | 363,588   | 100.087    | 370,322    | 370,000    | 364,090   |        | 192   |   | 4.380 | 4.500 | FA  | 6,115   | 16,188  | 03/10/2004... | 02/15/2026... |
| 186343  | KB                                                                                    | 4 | CLEVELAND OHIO.....                 |  |  |   | 1FE        | 364,250   | 102.692    | 379,960    | 370,000    | 369,123   |        | 490   |   | 5.300 | 5.450 | MS  | 6,537   | 19,610  | 04/19/1993... | 09/01/2008... |
| 208418  | AY                                                                                    | 9 | CONROE TX INDPT SCH DIST GO.....    |  |  | 1 | 1FE        | 729,767   | 102.706    | 754,889    | 735,000    | 730,237   |        | 193   |   | 4.750 | 4.800 | FA  | 13,189  | 47,908  | 03/16/2005... | 02/15/2029... |
| 240307  | GJ                                                                                    | 1 | DE FOREST WIS AREA SCHOOL DIST..... |  |  | 1 | 1FE        | 910,000   | 104.067    | 947,010    | 910,000    | 910,000   |        |       |   | 5.600 | 5.600 | AO  | 12,740  | 50,960  | 11/20/2000... | 04/01/2020... |
| 254764  | QV                                                                                    | 4 | DISTRICT OF COLUMBIA.....           |  |  |   | 1FE        | 4,911     | 100.095    | 5,005      | 5,000      | 4,983     |        | 11    |   | 6.750 | 7.000 | JD  | 338     |         | 06/01/1998... | 06/01/2008... |
| 254839  | D8                                                                                    | 3 | DISTRICT OF COLUMBIA FSA.....       |  |  | 1 | 1FE        | 510,469   | 106.812    | 539,401    | 505,000    | 508,907   |        | (420) |   | 5.130 | 5.000 | JJ  | 12,941  | 25,881  | 12/18/2002... | 07/01/2014... |
| 263493  | FC                                                                                    | 7 | DU PAGE CNTY ILL CMNTY UNT SCH..... |  |  | 1 | 1FE        | 293,903   | 103.146    | 304,281    | 295,000    | 294,235   |        | 44    |   | 5.250 | 5.280 | FA  | 6,453   | 15,488  | 05/19/1999... | 02/01/2019... |
| 414004  | CJ                                                                                    | 8 | HARRIS CNTY TX GO.....              |  |  | 1 | 1FE        | 1,007,705 | 100.863    | 1,114,536  | 1,105,000  | 1,025,848 |        | 3,386 |   | 5.000 | 5.730 | FA  | 20,872  | 55,250  | 11/09/2000... | 08/15/2021... |
| 498530  | B4                                                                                    | 5 | KLEIN TX INDPT SCH DIST PSF.....    |  |  | 1 | 1FE        | 661,060   | 97.045     | 752,099    | 775,000    | 674,875   |        | 3,743 |   | 4.000 | 5.170 | FA  | 12,917  | 31,000  | 12/10/2002... | 08/01/2023... |
| 523510  | DX                                                                                    | 0 | LEE CNTY FLA.....                   |  |  | 1 | 1FE        | 2,319,799 | 102.265    | 2,387,888  | 2,335,000  | 2,319,987 |        | 188   |   | 4.750 | 4.800 | AO  | 27,728  | 41,284  | 05/25/2006... | 10/01/2026... |
| 564096  | LS                                                                                    | 2 | MANOR TX INDPT SCH DIST.....        |  |  | 1 | 1FE        | 735,000   | 105.274    | 773,764    | 735,000    | 735,000   |        |       |   | 5.000 | 5.000 | FA  | 15,313  | 36,750  | 07/22/2004... | 08/01/2027... |
| 597783  | VY                                                                                    | 2 | MIDLAND TX INDPT SCH DIST GO.....   |  |  | 1 | 1FE        | 623,438   | 104.325    | 652,031    | 625,000    | 623,536   |        | 38    |   | 5.000 | 5.020 | FA  | 11,806  | 31,250  | 08/03/2004... | 02/15/2028... |
| 613910  | MG                                                                                    | 0 | MONTGOMERY CNTY TEX MUN UTIL D..... |  |  | 1 | 1FE        | 1,165,756 | 102.432    | 1,213,819  | 1,185,000  | 1,166,172 |        | 417   |   | 4.750 | 4.870 | MS  | 32,834  |         | 05/18/2006... | 03/01/2029... |
| 64966D  | HP                                                                                    | 7 | NEW YORK CITY GO - LT 2004.....     |  |  | 1 | 1FE        | 327,824   | 108.355    | 357,572    | 330,000    | 328,190   |        | 173   |   | 6.000 | 6.080 | MN  | 2,530   | 19,800  | 02/10/2005... | 05/15/2016... |
| 64966D  | HV                                                                                    | 4 | NEW YORK CITY GO - LT.....          |  |  | 1 | 1FE        | 39,732    | 107.630    | 43,052     | 40,000     | 39,781    |        | 23    |   | 6.000 | 6.080 | MN  | 307     | 2,400   | 08/31/2004... | 05/15/2016... |
| 702541  | GC                                                                                    | 1 | PASCO CNTY FLA.....                 |  |  | 1 | 1FE        | 2,389,320 | 103.242    | 2,477,808  | 2,400,000  | 2,389,330 |        | 10    |   | 4.750 | 4.780 | AO  | 28,500  | 33,883  | 06/01/2006... | 10/01/2031... |
| 796236  | 4Y                                                                                    | 0 | SAN ANTONIO TEXAS PRERE.....        |  |  | 1 | 1FE        | 9,953     | 106.247    | 10,625     | 10,000     | 9,958     |        | 2     |   | 5.000 | 5.040 | FA  | 208     | 500     | 05/14/2004... | 02/01/2022... |
| 796236  | 5R                                                                                    | 4 | SAN ANTONIO TEXAS 2002.....         |  |  | 1 | 1FE        | 726,535   | 104.502    | 762,865    | 730,000    | 726,927   |        | 133   |   | 5.000 | 5.040 | FA  | 15,208  | 36,500  | 05/01/2004... | 02/01/2022... |
| 983068  | YE                                                                                    | 1 | WYLTIE TX INDPT SCH DIST GO.....    |  |  | 1 | 1FE        | 1,637,939 | 102.952    | 1,698,708  | 1,650,000  | 1,638,234 |        | 295   |   | 4.750 | 4.800 | FA  | 42,671  |         | 06/02/2006... | 08/15/2031... |
| 1899999 | Political Subdivisions of States, Territories & Possessions - Issuer Obligations..... |   |                                     |  |  |   | 18,232,397 | XXX       | 19,116,095 | 18,575,000 | 18,282,133 | 0         | 10,934 | 0     | 0 | XXX   | XXX   | XXX | 322,105 | 650,105 | XXX           | XXX           |
| 2499999 | Total - Political Subdivisions of States, Territories & Possessions.....              |   |                                     |  |  |   | 18,232,397 | XXX       | 19,116,095 | 18,575,000 | 18,282,133 | 0         | 10,934 | 0     | 0 | XXX   | XXX   | XXX | 322,105 | 650,105 | XXX           | XXX           |

Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations

|        |    |   |                                          |  |  |   |     |           |         |           |           |           |  |         |  |       |       |    |        |        |               |               |
|--------|----|---|------------------------------------------|--|--|---|-----|-----------|---------|-----------|-----------|-----------|--|---------|--|-------|-------|----|--------|--------|---------------|---------------|
| 030850 | DC | 2 | MARY GREELY IOWA MED CENTER AMBAC.....   |  |  | 1 | 1FE | 278,228   | 102.187 | 286,124   | 280,000   | 278,463   |  | 67      |  | 4.500 | 4.550 | JD | 560    | 12,600 | 05/30/2003... | 06/15/2022... |
| 046518 | AV | 8 | ATASCADERO CALIF CMNTY DEV AGY.....      |  |  | 1 | 1FE | 370,000   | 104.778 | 387,679   | 370,000   | 370,000   |  |         |  | 4.880 | 4.880 | MS | 6,013  | 18,038 | 11/17/2004... | 09/01/2028... |
| 066608 | CN | 8 | BANNING CA CMNTY REDEV AGY RDIAN.....    |  |  | 1 | 1FE | 865,000   | 103.857 | 898,363   | 865,000   | 865,000   |  |         |  | 5.000 | 5.000 | FA | 18,021 | 43,250 | 01/07/2004... | 08/01/2028... |
| 073693 | AY | 9 | BEACON TRADEPORT CMNTY DEV DIS.....      |  |  | 1 | 1FE | 367,688   | 108.192 | 400,310   | 370,000   | 368,018   |  | 80      |  | 5.500 | 5.550 | MN | 3,392  | 20,350 | 03/14/2002... | 05/01/2022... |
| 084208 | AR | 8 | BERKELEY CNTY SC SCH DIST INS RDIAN..... |  |  | 1 | 1FE | 1,102,061 | 104.142 | 1,150,769 | 1,105,000 | 1,102,403 |  | 81      |  | 5.000 | 5.020 | JD | 4,604  | 55,250 | 11/19/2003... | 12/01/2025... |
| 114894 | GC | 6 | BROWARD CNTY FL ARPT REV AMT.....        |  |  | 1 | 1FE | 743,342   | 105.330 | 774,176   | 735,000   | 740,430   |  | (794)   |  | 5.250 | 5.100 | AO | 9,647  | 38,588 | 12/17/2002... | 10/01/2012... |
| 130658 | HV | 2 | CALIFORNIA ST DEPT OF VET AFFR.....      |  |  | 1 | 1FE | 90,000    | 103.862 | 93,476    | 90,000    | 90,000    |  |         |  | 5.500 | 5.500 | JD | 413    | 4,950  | 03/13/2002... | 12/01/2019... |
| 130684 | PM | 9 | CALIFORNIA STATE PUB WRKS BRD.....       |  |  | 1 | 1FE | 892,520   | 103.025 | 932,376   | 905,000   | 893,143   |  | 324     |  | 4.750 | 4.850 | MN | 7,165  | 42,988 | 11/18/2004... | 11/01/2027... |
| 130911 | Z8 | 6 | CALIFORNIA STWDE CMNTY DEV AUT.....      |  |  | 1 | 1FE | 2,225,910 | 103.349 | 2,315,018 | 2,240,000 | 2,226,039 |  | 128     |  | 4.750 | 4.800 | FA | 40,196 | 18,029 | 05/30/2006... | 08/15/2025... |
| 155839 | AV | 5 | CENTRAL WA UNIV SYS REV.....             |  |  | 1 | 1FE | 848,300   | 105.510 | 896,835   | 850,000   | 848,407   |  | 41      |  | 5.000 | 5.010 | MN | 7,083  | 42,500 | 08/03/2004... | 05/01/2028... |
| 167562 | GB | 7 | CHICAGO ILLINOIS FSA.....                |  |  | 1 | 1FE | 380,153   | 103.670 | 383,579   | 370,000   | 376,933   |  | (1,204) |  | 5.130 | 4.700 | JJ | 9,481  | 18,963 | 03/04/2004... | 01/01/2012... |

E08

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<br>Identification | Description                               | *     | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>Char | NAIC<br>Design-<br>ation | Actual Cost | Rate<br>Used<br>to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate<br>of | How<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Gross<br>Amount<br>Received<br>During<br>Year | Acquired      | Maturity      |    |
| 167592 WJ 9             | CHICAGO ILLINOIS.....                     | ..... | ..                              | .....        | 1.FE                     | 367,758     | 106.030                                       | 392,311       | 370,000   | 368,086                         | .....                                              | .....                                             | 80                                                                       | .....                                                  | 5.500      | 5.550                   | JJ.....     | 10,175                                   | 20,350                                        | 03/14/2002... | 01/01/2022... |    |
| 17131H AL 2             | CHULA VISTA CA INDL DEV REV 1997A.....    | ..... | ..                              | .....        | 1.FE                     | 555,000     | 103.806                                       | 576,123       | 555,000   | 555,000                         | .....                                              | .....                                             | .....                                                                    | .....                                                  | 4.900      | 4.900                   | MS.....     | 9,065                                    | 27,195                                        | 02/27/2004... | 03/01/2023... |    |
| 219770 GM 0             | CORONADO CALIF CMNTY DEV AGY.....         | ..... | ..                              | .....        | 1.FE                     | 2,061,203   | 103.361                                       | 2,139,573     | 2,070,000 | 2,061,211                       | .....                                              | .....                                             | 9                                                                        | .....                                                  | 4.750      | 4.780                   | MS.....     | 32,775                                   | 21,304                                        | 09/01/2006... | 09/01/2029... |    |
| 235036 FT 2             | DALLAS-FTWRTH TX INTL ARPT FAC AMT.....   | ..... | ..                              | .....        | 1.FE                     | 746,223     | 105.743                                       | 777,211       | 735,000   | 742,981                         | .....                                              | (956)                                             | .....                                                                    | 5.250                                                  | 5.060      | MN.....                 | 6,431       | 38,588                                   | 05/01/2003...                                 | 11/01/2013... |               |    |
| 251237 ZU 0             | DETROIT MICHIGAN PRERE.....               | ..... | ..                              | .....        | 1.FE                     | 286,220     | 101.910                                       | 295,539       | 290,000   | 286,737                         | .....                                              | .....                                             | 158                                                                      | .....                                                  | 5.500      | 5.620                   | JJ.....     | 7,975                                    | 15,950                                        | 06/24/2003... | 07/01/2020... |    |
| 251237 ZW 6             | DETROIT MICHIGAN MBIA.....                | ..... | ..                              | .....        | 1.FE                     | 621,788     | 101.910                                       | 642,033       | 630,000   | 622,911                         | .....                                              | .....                                             | 343                                                                      | .....                                                  | 5.500      | 5.620                   | JJ.....     | 17,325                                   | 34,650                                        | 06/24/2003... | 07/01/2020... |    |
| 295201 AM 9             | ERIE CNTY PA HOSP AUTH.....               | ..... | ..                              | .....        | 1.FE                     | 1,029,256   | 102.685                                       | 1,062,790     | 1,035,000 | 1,029,464                       | .....                                              | .....                                             | 208                                                                      | .....                                                  | 4.800      | 4.840                   | JJ.....     | 31,188                                   | .....                                         | 05/25/2006... | 07/01/2029... |    |
| 304286 AH 0             | FAIRFIELD CNTY OH HOSP FACS RE RDIAN..... | ..... | ..                              | .....        | 1.FE                     | 1,105,000   | 103.316                                       | 1,141,642     | 1,105,000 | 1,105,000                       | .....                                              | .....                                             | .....                                                                    | .....                                                  | 5.000      | 5.000                   | JD.....     | 2,456                                    | 55,250                                        | 12/17/2003... | 06/15/2026... |    |
| 373539 CT 0             | GEORGIA ST HSG & FIN AUTH SING AMT.....   | ..... | ..                              | .....        | 1.FE                     | 695,000     | 103.143                                       | 716,844       | 695,000   | 695,000                         | .....                                              | .....                                             | .....                                                                    | .....                                                  | 5.300      | 5.300                   | JD.....     | 3,070                                    | 36,835                                        | 11/22/2002... | 06/01/2033... |    |
| 396066 CR 1             | GREENVILLE CNTY SCH DIST INSTA.....       | ..... | ..                              | .....        | 1.FE                     | 375,646     | 104.647                                       | 387,194       | 370,000   | 374,826                         | .....                                              | (491)                                             | .....                                                                    | 5.000                                                  | 4.800      | JD.....                 | 1,542       | 18,500                                   | 03/24/2005...                                 | 12/01/2014... |               |    |
| 419794 SR 4             | HAWAII ST HBR SYS REV.....                | ..... | ..                              | .....        | 1.FE                     | 381,477     | 109.525                                       | 405,243       | 370,000   | 375,579                         | .....                                              | (1,048)                                           | .....                                                                    | 6.500                                                  | 6.110      | JJ.....                 | 12,025      | 24,050                                   | 05/12/2000...                                 | 07/01/2011... |               |    |
| 419795 BN 8             | HAWAII ST HBR SYS REV.....                | ..... | ..                              | .....        | 1.FE                     | 793,352     | 105.321                                       | 842,568       | 800,000   | 794,714                         | .....                                              | 262                                               | .....                                                                    | 5.500                                                  | 5.570      | MN.....                 | 7,333       | 44,000                                   | 11/30/2000...                                 | 05/01/2020... |               |    |
| 419800 FG 7             | HAWAII STATE DEPT OF BDGT & FI.....       | ..... | ..                              | .....        | 1.FE                     | 366,707     | 102.129                                       | 377,877       | 370,000   | 366,915                         | .....                                              | 105                                               | .....                                                                    | 4.800                                                  | 4.870      | JJ.....                 | 8,880       | 17,760                                   | 03/22/2005...                                 | 01/01/2025... |               |    |
| 419818 FW 4             | HAWAII ST HSG FIN & DEV CORP S.....       | ..... | ..                              | .....        | 1.FE                     | 211,650     | 102.871                                       | 221,173       | 215,000   | 212,363                         | .....                                              | 161                                               | .....                                                                    | 5.350                                                  | 5.500      | JJ.....                 | 5,751       | 11,503                                   | 03/22/2002...                                 | 07/01/2018... |               |    |
| 432308 SK 1             | HILLSBOROUGH CNTY FL AVIATION AMT.....    | ..... | ..                              | .....        | 1.FE                     | 556,326     | 104.589                                       | 580,469       | 555,000   | 555,954                         | .....                                              | (116)                                             | .....                                                                    | 5.000                                                  | 4.970      | AO.....                 | 6,938       | 27,750                                   | 02/05/2003...                                 | 10/01/2013... |               |    |
| 442348 J3 3             | HOUSTON TEXAS.....                        | ..... | ..                              | .....        | 1.FE                     | 374,895     | 104.445                                       | 386,447       | 370,000   | 372,335                         | .....                                              | (592)                                             | .....                                                                    | 5.500                                                  | 5.300      | JJ.....                 | 10,175      | 20,350                                   | 03/01/2002...                                 | 07/01/2010... |               |    |
| 45200P LD 7             | ILLINOIS HLTH FACS AUTH HOSP R.....       | ..... | ..                              | .....        | 1.FE                     | 1,091,950   | 107.613                                       | 1,189,124     | 1,105,000 | 1,094,592                       | .....                                              | 489                                               | .....                                                                    | 6.130                                                  | 6.230      | MN.....                 | 11,280      | 67,681                                   | 11/29/2000...                                 | 05/01/2020... |               |    |
| 45200P ZA 8             | ILLINOIS HLTH FACS AUTH HOSP R 2003.....  | ..... | ..                              | .....        | 1.FE                     | 1,105,000   | 104.868                                       | 1,158,791     | 1,105,000 | 1,105,000                       | .....                                              | .....                                             | .....                                                                    | 5.000                                                  | 5.000      | FA.....                 | 20,872      | 55,250                                   | 11/26/2003...                                 | 08/15/2024... |               |    |
| 455280 U7 0             | INDIANAPOLIS IN LOC PUB IMPT M.....       | ..... | ..                              | .....        | 1.FE                     | 1,075,000   | 106.172                                       | 1,141,349     | 1,075,000 | 1,075,000                       | .....                                              | .....                                             | .....                                                                    | 5.600                                                  | 5.600      | JJ.....                 | 30,100      | 60,200                                   | 11/30/2000...                                 | 01/01/2021... |               |    |
| 46360L CL 2             | IRVINE CA PUB FACS & INFRASTRU AMBAC..... | ..... | ..                              | .....        | 1.FE                     | 555,000     | 103.165                                       | 572,566       | 555,000   | 555,000                         | .....                                              | .....                                             | .....                                                                    | 5.000                                                  | 5.000      | MS.....                 | 9,173       | 27,750                                   | 01/27/2003...                                 | 09/02/2023... |               |    |
| 46613P FW 1             | JEA FL WTR & SWR SYS REV FGIC.....        | ..... | ..                              | .....        | 1.FE                     | 722,160     | 100.111                                       | 735,816       | 735,000   | 723,283                         | .....                                              | 429                                               | .....                                                                    | 4.250                                                  | 4.380      | AO.....                 | 7,809       | 31,238                                   | 03/16/2004...                                 | 10/01/2024... |               |    |
| 469485 GU 4             | JACKSONVILLE FL SALES TAX REV 2004.....   | ..... | ..                              | .....        | 1.FE                     | 732,486     | 100.826                                       | 741,071       | 735,000   | 732,724                         | .....                                              | 75                                                | .....                                                                    | 4.630                                                  | 4.650      | AO.....                 | 8,498       | 33,994                                   | 02/19/2004...                                 | 10/01/2025... |               |    |
| 479694 AF 8             | JOHNSTOWN PENN REDEV AUTH.....            | ..... | ..                              | .....        | 1.FE                     | 510,000     | 104.393                                       | 532,404       | 510,000   | 510,000                         | .....                                              | .....                                             | .....                                                                    | 4.850                                                  | 4.850      | FA.....                 | 9,344       | 24,735                                   | 10/29/2004...                                 | 08/15/2029... |               |    |
| 49130P DJ 0             | KENTUCKY HSG CORP HSG REV AMT.....        | ..... | ..                              | .....        | 1.FE                     | 735,000     | 103.269                                       | 759,027       | 735,000   | 735,000                         | .....                                              | .....                                             | .....                                                                    | 5.250                                                  | 5.250      | JJ.....                 | 19,294      | 38,588                                   | 12/12/2002...                                 | 01/01/2033... |               |    |
| 491552 GL 3             | KENTUCKY ST TPK AUTH LEASE REV.....       | ..... | ..                              | .....        | 1.FE                     | 366,219     | 102.662                                       | 379,849       | 370,000   | 369,468                         | .....                                              | 331                                               | .....                                                                    | 5.500                                                  | 5.600      | JJ.....                 | 10,175      | 20,350                                   | 04/16/1993...                                 | 07/01/2008... |               |    |
| 51378P ER 8             | LANCASTER CALIF FING AUTH.....            | ..... | ..                              | .....        | 1.FE                     | 897,351     | 102.963                                       | 936,963       | 910,000   | 897,953                         | .....                                              | 323                                               | .....                                                                    | 4.750                                                  | 4.850      | FA.....                 | 18,010      | 43,225                                   | 11/10/2004...                                 | 02/01/2028... |               |    |
| 517840 C2 8             | LAS VEGAS VALLEY WATER.....               | ..... | ..                              | .....        | 1.FE                     | 2,145,000   | 104.393                                       | 2,239,230     | 2,145,000 | 2,145,000                       | .....                                              | .....                                             | .....                                                                    | 4.750                                                  | 4.750      | JD.....                 | 8,491       | 46,981                                   | 05/31/2006...                                 | 06/01/2030... |               |    |
| 524808 BL 5             | LEHIGH CNTY PA INDL DEV AUTH.....         | ..... | ..                              | .....        | 1.FE                     | 723,056     | 103.279                                       | 759,101       | 735,000   | 723,571                         | .....                                              | 274                                               | .....                                                                    | 4.700                                                  | 4.810      | MS.....                 | 11,515      | 34,545                                   | 03/22/2005...                                 | 09/01/2029... |               |    |
| 543291 DV 7             | LONGVIEW TX WTR&SWR.....                  | ..... | ..                              | .....        | 1.FE                     | 729,767     | 103.272                                       | 759,049       | 735,000   | 729,967                         | .....                                              | 125                                               | .....                                                                    | 4.750                                                  | 4.800      | MS.....                 | 11,638      | 34,913                                   | 03/21/2005...                                 | 03/01/2029... |               |    |
| 546596 JY 4             | LOUISVILLE & JEFF CNTY KY REGL AMT.....   | ..... | ..                              | .....        | 1.FE                     | 380,789     | 105.970                                       | 392,089       | 370,000   | 377,552                         | .....                                              | (966)                                             | .....                                                                    | 5.250                                                  | 4.880      | JJ.....                 | 9,713       | 19,425                                   | 05/08/2003...                                 | 07/01/2013... |               |    |
| 564532 DQ 9             | MANTECA CALIF REDEV AGY TAX AL.....       | ..... | ..                              | .....        | 1.FE                     | 595,000     | 104.997                                       | 624,732       | 595,000   | 595,000                         | .....                                              | .....                                             | .....                                                                    | 4.900                                                  | 4.900      | AO.....                 | 7,289       | 29,155                                   | 11/18/2004...                                 | 10/01/2028... |               |    |
| 575930 6W 7             | MASSACHUSETTS ST HSG FIN AGY S.....       | ..... | ..                              | .....        | 1.FE                     | 370,000     | 100.872                                       | 373,226       | 370,000   | 370,000                         | .....                                              | .....                                             | .....                                                                    | 4.750                                                  | 4.750      | JD.....                 | 1,465       | 17,575                                   | 03/03/2005...                                 | 12/01/2031... |               |    |
| 59333P FE 3             | MIAMI-DADE CNTY FL AMT.....               | ..... | ..                              | .....        | 1.FE                     | 441,881     | 101.644                                       | 452,316       | 445,000   | 442,248                         | .....                                              | 116                                               | .....                                                                    | 4.630                                                  | 4.680      | AO.....                 | 5,145       | 20,581                                   | 05/16/2003...                                 | 10/01/2022... |               |    |
| 60534P KH 5             | MISSISSIPPI DEV BNK SPEC OBLIG MBIA.....  | ..... | ..                              | .....        | 1.FE                     | 592,950     | 107.596                                       | 634,816       | 590,000   | 591,966                         | .....                                              | (284)                                             | .....                                                                    | 5.100                                                  | 4.970      | NOV...                  | 5,015       | 30,090                                   | 11/21/2002...                                 | 11/01/2012... |               |    |
| 60636X RG 0             | MO ST HSG DEV COMM.....                   | ..... | ..                              | .....        | 1.FE                     | 175,000     | 100.249                                       | 175,436       | 175,000   | 175,000                         | .....                                              | .....                                             | .....                                                                    | 4.700                                                  | 4.700      | MS.....                 | 2,742       | 8,225                                    | 02/25/2005...                                 | 09/01/2030... |               |    |
| 60636X RJ 4             | MO ST HSG DEV COMM.....                   | ..... | ..                              | .....        | 1.FE                     | 175,000     | 100.249                                       | 175,436       | 175,000   | 175,000                         | .....                                              | .....                                             | .....                                                                    | 4.750                                                  | 4.750      | MS.....                 | 2,771       | 8,313                                    | 02/25/2005...                                 | 03/01/2036... |               |    |
| 647199 F9 4             | NEW MEXICO MTG FIN AUTH SGL FA.....       | ..... | ..                              | .....        | 1.FE                     | 175,000     | 101.637                                       | 177,865       | 175,000   | 175,000                         | .....                                              | .....                                             | .....                                                                    | 5.400                                                  | 5.400      | MS.....                 | 3,150       | 9,450                                    | 03/11/2002...                                 | 09/01/2033... |               |    |
| 64970K E5 2             | NYC MUNI WTR FIN AUTH 2004C.....          | ..... | ..                              | .....        | 1.FE                     | 371,180     | 101.516                                       | 375,609       | 370,000   | 370,893                         | .....                                              | (99)                                              | .....                                                                    | 4.500                                                  | 4.460      | JD.....                 | 740         | 16,650                                   | 03/11/2004...                                 | 06/15/2014... |               |    |
| 64971K HX 7             | NEW YORK NY CITY TRANS FIN AUT 2002C..... | ..... | ..                              | .....        | 1.FE                     | 820,000     | 105.205                                       | 862,681       | 820,000   | 820,                            |                                                    |                                                   |                                                                          |                                                        |            |                         |             |                                          |                                               |               |               |    |

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 | *                                    | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond Char | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value |              |                | Fair Value      | Par Value       |                                        |              |               |             |               |              |              |              |                |                |              | Book/Adjusted Carrying Value |
| 745235                                                                  | YJ                   | 4           | PUERTO RICO PUB BLDGS AUTH REV       | .....                           | ..        | .....            | .1FE        | .....249,456                   | .....114.595 | .....252,109   | .....220,000    | .....247,577    | .....                                  | .....(1,140) | .....         | .....5.250  | .....4.190    | JJ.....      | .....5,775   | .....11,550  | 04/20/2005...  | 07/01/2023...  |              |                              |
| 745291                                                                  | CS                   | 1           | PUERTO RICO PUB FIN CORP MISC        | .....                           | ..        | .....            | .1FE        | .....197,500                   | .....102.353 | .....189,353   | .....185,000    | .....187,136    | .....                                  | .....(1,431) | .....         | .....5.250  | .....4.400    | JD.....      | ......809    | .....9,713   | 07/01/1998...  | 06/01/2008...  |              |                              |
| 762212                                                                  | Q8                   | 4           | RHODE ISLAND HSG & MTG FIN COR       | .....                           | ..        | .....1           | .1FE        | .....290,000                   | .....101.213 | .....293,518   | .....290,000    | .....290,000    | .....                                  | .....        | .....         | .....4.800  | .....4.800    | AO.....      | .....3,480   | .....13,920  | 03/09/2005...  | 10/01/2035...  |              |                              |
| 786009                                                                  | BD                   | 1           | SACRAMENTO CA MUNI UTIL DIST E       | .....                           | ..        | .....1           | .1FE        | .....2,700,000                 | .....104.189 | .....2,813,103 | .....2,700,000  | .....2,700,000  | .....                                  | .....        | .....         | .....4.750  | .....4.750    | JJ.....      | .....64,125  | .....57,713  | 05/24/2006...  | 07/01/2026...  |              |                              |
| 79061B                                                                  | CK                   | 9           | ST JOSEPH CNTY IN HOSP AUTH          | .....                           | ..        | .....1           | .1FE        | .....347,085                   | .....107.264 | .....375,424   | .....350,000    | .....347,721    | .....                                  | .....109     | .....         | .....5.600  | .....5.670    | FA.....      | .....7,404   | .....19,600  | 12/01/2000...  | 08/15/2020...  |              |                              |
| 81757E                                                                  | AV                   | 6           | FORT WORTH TEX LEASE REV             | .....                           | ..        | .....1           | .1FE        | .....727,202                   | .....104.005 | .....764,437   | .....735,000    | .....727,548    | .....                                  | .....182     | .....         | .....4.880  | .....4.950    | MS.....      | .....11,944  | .....35,831  | 11/10/2004...  | 03/01/2029...  |              |                              |
| 833102                                                                  | VP                   | 8           | SNOHOMISH CNTY WA PUB UTIL DIS 2004  | .....                           | ..        | .....1           | .1FE        | .....370,866                   | .....102.698 | .....379,983   | .....370,000    | .....370,646    | .....                                  | .....(71)    | .....         | .....4.750  | .....4.720    | JD.....      | .....1,465   | .....17,575  | 06/01/2004...  | 06/01/2014...  |              |                              |
| 837031                                                                  | MJ                   | 9           | SOUTH CAROLINA JOBS ECON DEV A RDIAN | .....                           | ..        | .....            | .1FE        | .....368,254                   | .....97.732  | .....361,608   | .....370,000    | .....369,282    | .....                                  | .....343     | .....         | .....3.000  | .....3.100    | JJ.....      | .....5,550   | .....11,100  | 11/14/2003...  | 01/01/2009...  |              |                              |
| 837542                                                                  | AR                   | 0           | SOUTH DAKOTA BRD REGTS HSG & A       | .....                           | ..        | .....1           | .1FE        | .....370,000                   | .....104.185 | .....385,485   | .....370,000    | .....370,000    | .....                                  | .....        | .....         | .....4.850  | .....4.850    | AO.....      | .....4,486   | .....17,945  | 11/04/2004...  | 04/01/2029...  |              |                              |
| 842485                                                                  | BL                   | 7           | SOUTHERN CA RAPID TRANSIT DIST       | .....                           | ..        | .....            | .1FE        | .....364,576                   | .....101.569 | .....375,808   | .....370,000    | .....369,641    | .....                                  | .....514     | .....         | .....5.900  | .....6.050    | MS.....      | .....7,277   | .....21,830  | 10/09/1992...  | 09/01/2007...  |              |                              |
| 843146                                                                  | P9                   | 6           | SOUTHERN IL UNIVERSITY REV           | .....                           | ..        | .....1           | .1FE        | .....370,000                   | .....103.391 | .....382,547   | .....370,000    | .....370,000    | .....                                  | .....        | .....         | .....4.800  | .....4.800    | AO.....      | .....4,440   | .....17,760  | 10/27/2004...  | 04/01/2028...  |              |                              |
| 876443                                                                  | BP                   | 6           | TARRANT REGL WTR DIST TX WTR R FSA   | .....                           | ..        | .....1           | .1FE        | .....720,606                   | .....105.071 | .....751,258   | .....715,000    | .....718,728    | .....                                  | .....(507)   | .....         | .....5.000  | .....4.900    | MS.....      | .....11,917  | .....35,750  | 12/17/2002...  | 03/01/2013...  |              |                              |
| 880459                                                                  | SV                   | 5           | TENNESSEE HSG DEV AGCY REV           | .....                           | ..        | .....1           | .1FE        | .....245,000                   | .....103.572 | .....253,751   | .....245,000    | .....245,000    | .....                                  | .....        | .....         | .....5.450  | .....5.450    | JJ.....      | .....6,676   | .....13,353  | 03/08/2002...  | 01/01/2033...  |              |                              |
| 882750                                                                  | HL                   | 9           | TEXAS ST DEPT HSG & CMNTY AFFA GN/FM | .....                           | ..        | .....1           | .1FE        | .....670,000                   | .....102.332 | .....685,624   | .....670,000    | .....670,000    | .....                                  | .....        | .....         | .....5.350  | .....5.350    | JJ.....      | .....17,923  | .....35,845  | 11/29/2002...  | 07/01/2033...  |              |                              |
| 88275M                                                                  | DF                   | 8           | TEXAS ST PUB FIN AUTH REV            | .....                           | ..        | .....            | .1FE        | .....359,366                   | .....102.724 | .....380,079   | .....370,000    | .....368,851    | .....                                  | .....993     | .....         | .....6.250  | .....6.550    | FA.....      | .....9,635   | .....23,125  | 10/29/1992...  | 02/01/2008...  |              |                              |
| 904078                                                                  | BG                   | 6           | UMATILLA CNTY OR HOSP FACS AUT       | .....                           | ..        | .....1           | .1FE        | .....724,519                   | .....102.543 | .....753,691   | .....735,000    | .....725,005    | .....                                  | .....244     | .....         | .....4.750  | .....4.850    | MN.....      | .....5,819   | .....34,913  | 10/27/2004...  | 05/01/2029...  |              |                              |
| 911157                                                                  | KB                   | 0           | UNITED NATIONS DEV CORP NY LEA 2004  | .....                           | ..        | .....1           | .1FE        | .....675,793                   | .....101.525 | .....675,141   | .....665,000    | .....667,938    | .....                                  | .....(2,802) | .....         | .....5.250  | .....4.790    | JJ.....      | .....17,456  | .....34,913  | 01/23/2004...  | 01/01/2008...  |              |                              |
| 914263                                                                  | AR                   | 9           | UNIVERSITY FL RESH FNDTN INC C       | .....                           | ..        | .....1           | .1FE        | .....735,000                   | .....102.747 | .....755,190   | .....735,000    | .....735,000    | .....                                  | .....        | .....         | .....5.000  | .....5.000    | MS.....      | .....12,250  | .....36,750  | 07/28/2004...  | 09/01/2026...  |              |                              |
| 917436                                                                  | NU                   | 7           | UTAH HSG CORP SINGLE FAM MTG R       | .....                           | ..        | .....1           | .1FE        | .....450,000                   | .....101.595 | .....457,178   | .....450,000    | .....450,000    | .....                                  | .....        | .....         | .....4.750  | .....4.750    | JJ.....      | .....10,688  | .....21,375  | 03/04/2005...  | 07/01/2027...  |              |                              |
| 917436                                                                  | UB                   | 1           | UTAH HSG CORP SINGLE FAM MTG R       | .....                           | ..        | .....1           | .1FE        | .....1,085,000                 | .....102.276 | .....1,109,695 | .....1,085,000  | .....1,085,000  | .....                                  | .....        | .....         | .....5.200  | .....5.200    | JJ.....      | .....32,912  | .....        | 05/19/2006...  | 01/01/2032...  |              |                              |
| 927676                                                                  | KU                   | 9           | VIRGIN ISLAND PUB FIN AUTH REV RDIAN | .....                           | ..        | .....1           | .1FE        | .....1,105,000                 | .....105.844 | .....1,169,576 | .....1,105,000  | .....1,105,000  | .....                                  | .....        | .....         | .....5.000  | .....5.000    | AO.....      | .....13,813  | .....55,250  | 12/05/2003...  | 10/01/2026...  |              |                              |
| 956622                                                                  | WX                   | 8           | WEST VIRGINIA ST HOSP FIN AUTH       | .....                           | ..        | .....1           | .1FE        | .....1,264,463                 | .....103.527 | .....1,314,793 | .....1,270,000  | .....1,264,516  | .....                                  | .....53      | .....         | .....4.750  | .....4.780    | JD.....      | .....5,027   | .....28,990  | 06/01/2006...  | 06/01/2031...  |              |                              |
| 97689P                                                                  | Y8                   | 5           | WISCONSIN HSG & ECON DEV AUTH        | .....                           | ..        | .....1           | .1FE        | .....715,000                   | .....102.296 | .....731,416   | .....715,000    | .....715,000    | .....                                  | .....        | .....         | .....4.950  | .....4.950    | MS.....      | .....11,798  | .....35,393  | 03/24/2005...  | 03/01/2025...  |              |                              |
| 2599999. Special Revenue & Assessment Obligations - Issuer Obligations  |                      |             |                                      |                                 |           |                  |             | .....                          | 56,353,064   | ....XXX.....   | .....58,517,105 | .....56,390,000 | .....56,319,919                        | .....0       | .....(9,314)  | .....0      | .....0        | ....XXX..... | ....XXX..... | ....XXX...   | .....884,662   | .....2,400,298 | ....XXX..... | ....XXX.....                 |
| 3199999. Total - Special Revenue & Special Assessment Obligations       |                      |             |                                      |                                 |           |                  |             | .....                          | 56,353,064   | ....XXX.....   | .....58,517,105 | .....56,390,000 | .....56,319,919                        | .....0       | .....(9,314)  | .....0      | .....0        | ....XXX..... | ....XXX..... | ....XXX...   | .....884,662   | .....2,400,298 | ....XXX..... | ....XXX.....                 |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations          |                      |             |                                      |                                 |           |                  |             |                                |              |                |                 |                 |                                        |              |               |             |               |              |              |              |                |                |              |                              |
| 97189#                                                                  | AA                   | 3           | WILSHIRE FLORIDA FLORIDA             | .....                           | ..        | .....            | .1FE        | .....842,992                   | .....109.998 | .....900,474   | .....818,628    | .....827,337    | .....                                  | .....(3,278) | .....         | .....10,000 | .....9,570    | AO.....      | .....17,282  | .....81,863  | 12/27/2000...  | 04/09/2009...  |              |                              |
| 97189@                                                                  | AA                   | 5           | WILSHIRE NEW YORK II NEW YORK        | .....                           | ..        | .....1           |             | .....607,044                   | .....131.557 | .....746,353   | .....567,323    | .....569,649    | .....                                  | .....(7,683) | .....         | .....10,000 | .....8,630    | AO.....      | .....2,521   | .....56,732  | 04/11/2000...  | 04/13/2007...  |              |                              |
| 51157*                                                                  | AA                   | 2           | ENBRIDGE PIPELINES INC               | .....                           | F         | .....2           |             | .....250,000                   | .....114.770 | .....286,924   | .....250,000    | .....250,000    | .....                                  | .....        | .....         | .....9.150  | .....9.150    | JD.....      | .....1,017   | .....22,875  | 12/26/1991...  | 12/15/2011...  |              |                              |
| 97190*                                                                  | AA                   | 4           | WILSHIRE NEW YORK III NEW YORK       | .....                           | ..        | .....1           |             | .....                          | .....        | .....          | .....           | .....           | .....                                  | .....        | .....         | .....       | .....         | JD.....      | .....6,745   | .....153,036 | 12/26/2000...  | 12/28/2005...  |              |                              |
| 3999999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations |                      |             |                                      |                                 |           |                  |             | .....                          | 1,700,036    | ....XXX.....   | .....1,933,752  | .....1,635,951  | .....1,646,986                         | .....0       | .....(10,961) | .....0      | .....0        | ....XXX..... | ....XXX..... | ....XXX...   | .....27,565    | .....314,506   | ....XXX..... | ....XXX.....                 |
| 4599999. Total - Industrial & Miscellaneous (Unaffiliated)              |                      |             |                                      |                                 |           |                  |             | .....                          | 1,700,036    | ....XXX.....   | .....1,933,752  | .....1,635,951  | .....1,646,986                         | .....0       | .....(10,961) | .....0      | .....0        | ....XXX..... | ....XXX..... | ....XXX...   | .....27,565    | .....314,506   | ....XXX..... | ....XXX.....                 |
| Totals                                                                  |                      |             |                                      |                                 |           |                  |             |                                |              |                |                 |                 |                                        |              |               |             |               |              |              |              |                |                |              |                              |
| 5499999. Total - Issuer Obligations                                     |                      |             |                                      |                                 |           |                  |             | .....                          | 87,168,574   | ....XXX.....   | .....89,358,287 | .....86,516,997 | .....86,828,741                        | .....0       | .....(79,254) | .....0      | .....(59,091) | ....XXX..... | ....XXX..... | ....XXX...   | .....1,338,803 | .....3,856,453 | ....XXX..... | ....XXX.....                 |
| 6099999. Grand Total - Bonds                                            |                      |             |                                      |                                 |           |                  |             | .....                          | 87,168,574   | ....XXX.....   | .....89,358,287 | .....86,516,997 | .....86,828,741                        | .....0       | .....(79,254) | .....0      | .....(59,091) | ....XXX..... | ....XXX..... | ....XXX...   | .....1,338,803 | .....3,856,453 | ....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<br>Identification | Description | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Number<br>of<br>Shares | Par<br>Value<br>Per<br>Share | Rate<br>Per<br>Share | Book/<br>Adjusted<br>Carrying<br>Value | Rate Per<br>Share<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Actual<br>Cost | Declared<br>but<br>Unpaid | Amount<br>Received<br>During<br>Year | Nonadmitted<br>Declared<br>but<br>Unpaid | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change<br>in<br>B./A.C.V.<br>(15+16-17) | Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. | NAIC<br>Desig-<br>nation | Date<br>Acquired |

NONE

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<br>F<br>o<br>r<br>e<br>i<br>g<br>n |                        |                                        | 7                                                       | 8             |                | 10                        | 11                                   | 12                                       | 13                                                 | 14                                                                       | 15                                            | 16                                                        |                                    |                  |
| CUSIP<br>Identification                                     | Description                                                              |   |                                     | Code  |                                      | Number<br>of<br>Shares | Book/<br>Adjusted<br>Carrying<br>Value | Rate Per<br>Share<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Actual<br>Cost | Declared<br>but<br>Unpaid | Amount<br>Received<br>During<br>Year | Nonadmitted<br>Declared<br>but<br>Unpaid | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change<br>in<br>B./A.C.V.<br>(13-14) | Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. | NAIC<br>Market<br>Indicator<br>(a) | Date<br>Acquired |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) |                                                                          |   |                                     |       |                                      |                        |                                        |                                                         |               |                |                           |                                      |                                          |                                                    |                                                                          |                                               |                                                           |                                    |                  |
| 971880                                                      | 11                                                                       | 7 | WILSHIRE LOUISIANA ADVISERS LL..... | ..... | .....                                | 6.000                  | 44,384                                 | 7,397.340                                               | 44,384        | 44,384         | .....                     | .....                                | .....                                    | .....                                              | .....                                                                    | 0                                             | .....                                                     | U.....                             | 12/26/2000.      |
| 97189#                                                      | 11                                                                       | 3 | WILSHIRE PARTNERS LLC.....          | ..... | .....                                | 3.990                  | 3,545                                  | 888.391                                                 | 3,545         | 3,545          | .....                     | .....                                | .....                                    | .....                                              | .....                                                                    | 0                                             | .....                                                     | U.....                             | 12/27/2000.      |
| 971993                                                      | 11                                                                       | 8 | WILSHIRE NEW YORK ADVISOR.....      | ..... | .....                                | 30.000                 | 33,614                                 | 1,120.460                                               | 33,612        | 33,612         | .....                     | .....                                | .....                                    | .....                                              | .....                                                                    | 0                                             | .....                                                     | U.....                             | 04/11/2000.      |
| 6899999.                                                    | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)..... |   |                                     |       |                                      |                        | 81,543                                 | XXX                                                     | 81,541        | 81,541         | 0                         | 0                                    | 0                                        | 0                                                  | 0                                                                        | 0                                             | 0                                                         | XXX                                | XXX              |
| 7299999.                                                    | Total - Common Stock.....                                                |   |                                     |       |                                      |                        | 81,543                                 | XXX                                                     | 81,541        | 81,541         | 0                         | 0                                    | 0                                        | 0                                                  | 0                                                                        | 0                                             | 0                                                         | XXX                                | XXX              |
| 7399999.                                                    | Total - Preferred and Common Stock.....                                  |   |                                     |       |                                      |                        | 81,543                                 | XXX                                                     | 81,541        | 81,541         | 0                         | 0                                    | 0                                        | 0                                                  | 0                                                                        | 0                                             | 0                                                         | XXX                                | XXX              |

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....3, the total \$ value (included in Column 8) of all such issues \$.....81,543.

SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification                   | 2<br>Description                                             |  |  | 3<br>Foreign | 4<br>Date<br>Acquired | 5<br>Name of Vendor                | 6<br>Number of<br>Shares of Stock | 7<br>Actual<br>Cost | 8<br>Par<br>Value | 9<br>Paid for Accrued<br>Interest and Dividends |
|------------------------------------------------|--------------------------------------------------------------|--|--|--------------|-----------------------|------------------------------------|-----------------------------------|---------------------|-------------------|-------------------------------------------------|
| Bonds - States, Territories and Possessions    |                                                              |  |  |              |                       |                                    |                                   |                     |                   |                                                 |
| 683234 UX 4                                    | ONTARIO PROVINCE OF 4.000% 05/19/09.....                     |  |  | D.....       | 01/31/2006.....       | COMPANY TRADE.....                 |                                   | 4,387,962           | 4,390,157         | 36,565                                          |
| 1799999.                                       | Total - Bonds - States, Territories & Possessions.....       |  |  |              |                       |                                    |                                   | 4,387,962           | 4,390,157         | 36,565                                          |
| Bonds - Political Subdivisions of States       |                                                              |  |  |              |                       |                                    |                                   |                     |                   |                                                 |
| 523510 DX 0                                    | LEE CNTY FLA 4.750% 10/01/26.....                            |  |  |              | 05/25/2006.....       | RAYMOND JAMES & ASSOC. INC.....    |                                   | 2,319,799           | 2,335,000         | 4,313                                           |
| 613910 MG 0                                    | MONTGOMERY CNTY TEX MUN UTIL D.....                          |  |  |              | 05/18/2006.....       | MORGAN STANLEY & CO.....           |                                   | 1,165,756           | 1,185,000         | 3,283                                           |
|                                                | 4.750% 03/01/29.....                                         |  |  |              |                       |                                    |                                   |                     |                   |                                                 |
| 702541 GC 1                                    | PASCO CNTY FLA 4.750% 10/01/31.....                          |  |  |              | 06/01/2006.....       | MORGAN (J.P.) SECURITIES.....      |                                   | 2,389,320           | 2,400,000         |                                                 |
| 983068 YE 1                                    | WYLIE TX INDPT SCH DIST 4.750% 08/15/31.....                 |  |  |              | 06/02/2006.....       | RBC DOMINION SECURITIES.....       |                                   | 1,637,939           | 1,650,000         | 3,048                                           |
| 2499999.                                       | Total - Bonds - Political Subdivisions of States.....        |  |  |              |                       |                                    |                                   | 7,512,814           | 7,570,000         | 10,644                                          |
| Bonds - Special Revenue and Special Assessment |                                                              |  |  |              |                       |                                    |                                   |                     |                   |                                                 |
| 130911 Z8 6                                    | CALIFORNIA STWDE CMNTY DEV AUT.....                          |  |  |              | 05/30/2006.....       | MERRILL LYNCH CAPITAL MARKETS..... |                                   | 2,225,910           | 2,240,000         |                                                 |
|                                                | 4.750% 08/15/25.....                                         |  |  |              |                       |                                    |                                   |                     |                   |                                                 |
| 219770 GM 0                                    | CORONADO CALIF CMNTY DEV AGY.....                            |  |  |              | 06/01/2006.....       | STONE & YOUNGBERG.....             |                                   | 2,061,203           | 2,070,000         |                                                 |
|                                                | 4.750% 09/01/29.....                                         |  |  |              |                       |                                    |                                   |                     |                   |                                                 |
| 295201 AM 9                                    | ERIE CNTY PA HOSP AUTH 4.800% 07/01/29.....                  |  |  |              | 05/25/2006.....       | UBS SECURITIES.....                |                                   | 1,029,256           | 1,035,000         | 4,140                                           |
| 517840 C2 8                                    | LAS VEGAS VALLEY WATER 4.750% 06/01/30.....                  |  |  |              | 05/31/2006.....       | MERRILL LYNCH CAPITAL MARKETS..... |                                   | 2,145,000           | 2,145,000         |                                                 |
| 786009 BD 1                                    | SACRAMENTO CA MUNI UTIL DIST E.....                          |  |  |              | 05/24/2006.....       | RAYMOND JAMES & ASSOC. INC.....    |                                   | 2,700,000           | 2,700,000         | 46,669                                          |
|                                                | 4.750% 07/01/26.....                                         |  |  |              |                       |                                    |                                   |                     |                   |                                                 |
| 917436 UB 1                                    | UTAH HSG CORP SINGLE FAM MTG R.....                          |  |  |              | 05/19/2006.....       | LEHMAN BROTHERS INC.....           |                                   | 1,085,000           | 1,085,000         | 3,291                                           |
|                                                | 5.200% 01/01/32.....                                         |  |  |              |                       |                                    |                                   |                     |                   |                                                 |
| 956622 WX 8                                    | WEST VIRGINIA ST HOSP FIN AUTH.....                          |  |  |              | 06/01/2006.....       | UBS SECURITIES.....                |                                   | 1,264,463           | 1,270,000         |                                                 |
|                                                | 4.750% 06/01/31.....                                         |  |  |              |                       |                                    |                                   |                     |                   |                                                 |
| 3199999.                                       | Total - Bonds - Special Revenue and Special Assessments..... |  |  |              |                       |                                    |                                   | 12,510,832          | 12,545,000        | 54,100                                          |
| 6099997.                                       | Total - Bonds - Part 3.....                                  |  |  |              |                       |                                    |                                   | 24,411,608          | 24,505,157        | 101,309                                         |
| 6099999.                                       | Total - Bonds.....                                           |  |  |              |                       |                                    |                                   | 24,411,608          | 24,505,157        | 101,309                                         |
| 7499999.                                       | Total - Bonds, Preferred and Common Stocks.....              |  |  |              |                       |                                    |                                   | 24,411,608          | XXX.....          | 101,309                                         |

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               |
|------------------------------------------------|----------------------------------------------------|---|---------------------------------|------------------|-------------------|---------------------------------|----------------|----------------|----------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|------------------|
|                                                |                                                    |   | F<br>o<br>r<br>e<br>i<br>g<br>n |                  |                   |                                 |                |                |                |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                               |                                                         |                                              |                                           |                                                                       |                  |
| CUSIP<br>Identification                        | Description                                        |   |                                 | Disposal<br>Date | Name of Purchaser | Number of<br>Shares<br>of Stock | Consideration  | Par<br>Value   | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Maturity<br>Date |
| Bonds - U.S. Government                        |                                                    |   |                                 |                  |                   |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                  |
| 181054                                         | A4                                                 | 9 |                                 | 06/15/2006.      | Call              | 101.0000                        | .....742,350   | .....735,000   | .....725,519   | .....731,817                                         | .....                                              | .....384                                          | .....                                                                    | .....384                                      | .....                                                  | .....732,201                                                  | .....                                                   | .....10,149                                  | .....10,149                               | .....20,580                                                           | 06/15/2009.      |
| 181054                                         | A5                                                 | 6 |                                 | 06/15/2006.      | Call              | 101.0000                        | .....373,700   | .....370,000   | .....366,837   | .....368,736                                         | .....                                              | .....115                                          | .....                                                                    | .....115                                      | .....                                                  | .....368,851                                                  | .....                                                   | .....4,849                                   | .....4,849                                | .....10,638                                                           | 06/15/2010.      |
| 452252                                         | AK                                                 | 5 |                                 | 01/01/2006.      | Maturity          |                                 | .....370,000   | .....370,000   | .....367,295   | .....370,000                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....370,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....9,620                                                            | 01/01/2006.      |
| 491026                                         | RH                                                 | 5 |                                 | 03/01/2006.      | Maturity          |                                 | .....735,000   | .....735,000   | .....771,978   | .....736,659                                         | .....                                              | .....(1,659)                                      | .....                                                                    | .....(1,659)                                  | .....                                                  | .....735,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....18,375                                                           | 03/01/2006.      |
| 57563R                                         | EK                                                 | 1 |                                 | 01/01/2006.      | Maturity          |                                 | .....660,000   | .....660,000   | .....660,000   | .....660,000                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....660,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....12,045                                                           | 01/01/2006.      |
| 57583T                                         | BK                                                 | 6 |                                 | 01/01/2006.      | Maturity          |                                 | .....735,000   | .....735,000   | .....769,876   | .....735,000                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....735,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....19,294                                                           | 01/01/2006.      |
| 849089                                         | DG                                                 | 9 |                                 | 01/01/2006.      | Maturity          |                                 | .....735,000   | .....735,000   | .....822,428   | .....735,000                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....735,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....23,888                                                           | 01/01/2006.      |
| 871702                                         | CP                                                 | 9 |                                 | 01/01/2006.      | Maturity          |                                 | .....435,000   | .....435,000   | .....439,572   | .....435,000                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....435,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....9,788                                                            | 01/01/2006.      |
| 875231                                         | GA                                                 | 4 |                                 | 04/01/2006.      | Maturity          |                                 | .....120,000   | .....120,000   | .....126,037   | .....120,406                                         | .....                                              | .....(406)                                        | .....                                                                    | .....(406)                                    | .....                                                  | .....120,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....3,300                                                            | 04/01/2006.      |
| 0399999.                                       | Total - Bonds - U.S. Government.                   |   |                                 |                  |                   |                                 | .....4,906,050 | .....4,895,000 | .....5,049,542 | .....4,892,618                                       | .....0                                             | .....(1,566)                                      | .....0                                                                   | .....(1,566)                                  | .....0                                                 | .....4,891,052                                                | .....0                                                  | .....14,998                                  | .....14,998                               | .....127,528                                                          | ....XXX.....     |
| Bonds - States, Territories and Possessions    |                                                    |   |                                 |                  |                   |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                  |
| 452226                                         | R6                                                 | 2 |                                 | 06/15/2006.      | Maturity          |                                 | .....735,000   | .....735,000   | .....738,594   | .....735,429                                         | .....                                              | .....(429)                                        | .....                                                                    | .....(429)                                    | .....                                                  | .....735,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....14,700                                                           | 06/15/2006.      |
| 574192                                         | TD                                                 | 2 |                                 | 07/15/2006.      | Maturity          |                                 | .....735,000   | .....735,000   | .....790,654   | .....742,386                                         | .....                                              | .....(7,386)                                      | .....                                                                    | .....(7,386)                                  | .....                                                  | .....735,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....38,588                                                           | 07/15/2006.      |
| 658256                                         | GT                                                 | 3 |                                 | 03/01/2006.      | Maturity          |                                 | .....735,000   | .....735,000   | .....778,710   | .....736,964                                         | .....                                              | .....(1,964)                                      | .....                                                                    | .....(1,964)                                  | .....                                                  | .....735,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....18,375                                                           | 03/01/2006.      |
| 683234                                         | JE                                                 | 9 | D                               | 01/19/2006.      | Maturity          |                                 | .....4,390,157 | .....4,390,157 | .....3,933,287 | .....4,345,700                                       | .....                                              | .....(1,693)                                      | .....                                                                    | .....(1,693)                                  | .....(643,831)                                         | .....4,390,157                                                | .....689,981                                            | .....                                        | .....689,981                              | .....165,387                                                          | 01/19/2006.      |
| 1799999.                                       | Total - Bonds - States, Territories & Possessions. |   |                                 |                  |                   |                                 | .....6,595,157 | .....6,595,157 | .....6,241,245 | .....6,560,479                                       | .....0                                             | .....(11,472)                                     | .....0                                                                   | .....(11,472)                                 | .....(643,831)                                         | .....6,595,157                                                | .....689,981                                            | .....0                                       | .....689,981                              | .....237,050                                                          | ....XXX.....     |
| Bonds - Political Subdivisions of States       |                                                    |   |                                 |                  |                   |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                  |
| 796422                                         | YJ                                                 | 6 |                                 | 05/15/2006.      | Maturity          |                                 | .....55,000    | .....55,000    | .....55,592    | .....55,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....55,000                                                   | .....                                                   | .....0                                       | .....0                                    | .....1,760                                                            | 05/15/2006.      |
| 2499999.                                       | Total - Bonds - Political Subdivisions of States.  |   |                                 |                  |                   |                                 | .....55,000    | .....55,000    | .....55,592    | .....55,000                                          | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....55,000                                                   | .....0                                                  | .....0                                       | .....0                                    | .....1,760                                                            | ....XXX.....     |
| Bonds - Special Revenue and Special Assessment |                                                    |   |                                 |                  |                   |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                  |
| 011842                                         | JS                                                 | 1 |                                 | 10/01/2006.      | Maturity          |                                 | .....1,230,000 | .....1,230,000 | .....1,224,256 | .....1,228,967                                       | .....                                              | .....1,033                                        | .....                                                                    | .....1,033                                    | .....                                                  | .....1,230,000                                                | .....                                                   | .....0                                       | .....0                                    | .....50,738                                                           | 10/01/2006.      |
| 130658                                         | HV                                                 | 2 |                                 | 12/01/2006.      | Call              | 100.0000                        | .....150,000   | .....150,000   | .....150,000   | .....150,000                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....150,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....4,538                                                            | 12/01/2019.      |
| 16007T                                         | AR                                                 | 6 |                                 | 01/01/2006.      | Maturity          |                                 | .....735,000   | .....735,000   | .....761,225   | .....735,000                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....735,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....18,191                                                           | 01/01/2006.      |
| 167664                                         | SD                                                 | 4 |                                 | 12/01/2006.      | Maturity          |                                 | .....370,000   | .....370,000   | .....361,231   | .....369,191                                         | .....                                              | .....809                                          | .....                                                                    | .....809                                      | .....                                                  | .....370,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....19,425                                                           | 12/01/2006.      |
| 373539                                         | CT                                                 | 0 |                                 | 08/09/2006.      | Call              | 100.0000                        | .....20,000    | .....20,000    | .....20,000    | .....20,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....20,000                                                   | .....                                                   | .....0                                       | .....0                                    | .....417                                                              | 06/01/2033.      |
| 419818                                         | FW                                                 | 4 |                                 | 07/01/2006.      | Call              | 100.0000                        | .....30,000    | .....30,000    | .....29,533    | .....29,610                                          | .....                                              | .....4                                            | .....                                                                    | .....4                                        | .....                                                  | .....29,613                                                   | .....                                                   | .....387                                     | .....387                                  | .....1,070                                                            | 07/01/2018.      |
| 45129W                                         | BF                                                 | 6 |                                 | 01/01/2006.      | Call              | 100.0000                        | .....15,000    | .....15,000    | .....15,000    | .....15,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....15,000                                                   | .....                                                   | .....0                                       | .....0                                    | .....416                                                              | 01/01/2033.      |
| 523494                                         | DS                                                 | 8 |                                 | 08/01/2006.      | Maturity          |                                 | .....370,000   | .....370,000   | .....374,492   | .....370,315                                         | .....                                              | .....(315)                                        | .....                                                                    | .....(315)                                    | .....                                                  | .....370,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....18,500                                                           | 08/01/2006.      |
| 544628                                         | GH                                                 | 7 |                                 | 01/01/2006.      | Maturity          |                                 | .....370,000   | .....370,000   | .....384,759   | .....370,000                                         | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....370,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....9,250                                                            | 01/01/2006.      |
| 57585J                                         | NH                                                 | 0 |                                 | 07/01/2006.      | Maturity          |                                 | .....380,000   | .....380,000   | .....378,541   | .....379,905                                         | .....                                              | .....95                                           | .....                                                                    | .....95                                       | .....                                                  | .....380,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....20,900                                                           | 07/01/2006.      |
| 592090                                         | AP                                                 | 9 |                                 | 07/03/2006.      | Call              | 101.0000                        | .....373,700   | .....370,000   | .....366,455   | .....368,549                                         | .....                                              | .....145                                          | .....                                                                    | .....145                                      | .....                                                  | .....368,694                                                  | .....                                                   | .....5,006                                   | .....5,006                                | .....20,720                                                           | 07/01/2010.      |
| 592247                                         | A4                                                 | 2 |                                 | 12/15/2006.      | Maturity          |                                 | .....275,000   | .....275,000   | .....286,390   | .....276,770                                         | .....                                              | .....(1,770)                                      | .....                                                                    | .....(1,770)                                  | .....                                                  | .....275,000                                                  | .....                                                   | .....0                                       | .....0                                    | .....16,500                                                           | 12/15/2006.      |
| 592247                                         | ZF                                                 | 0 |                                 | 12/15/2006.      | Maturity          |                                 | .....90,000    | .....90,000    | .....93,728    | .....90,579                                          | .....                                              | .....(579)                                        | .....                                                                    | .....(579)                                    | .....                                                  | .....90,000                                                   | .....                                                   | .....0                                       | .....0                                    | .....5,400                                                            | 12/15/2006.      |
| 60636X                                         | RG                                                 | 0 |                                 | 09/01/2006.      | Call              | 100.0000                        | .....10,000    | .....10,000    | .....10,000    | .....10,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....10,000                                                   | .....                                                   | .....0                                       | .....0                                    | .....353                                                              | 09/01/2030.      |
| 60636X                                         | RJ                                                 | 4 |                                 | 09/01/2006.      | Call              | 100.0000                        | .....10,000    | .....10,000    | .....10,000    | .....10,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....10,000                                                   | .....                                                   | .....0                                       | .....0                                    | .....356                                                              | 03/01/2036.      |
| 647199                                         | F9                                                 | 4 |                                 | 09/01/2006.      | Call              | 100.0000                        | .....20,000    | .....20,000    | .....20,000    | .....20,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....20,000                                                   | .....                                                   | .....0                                       | .....0                                    | .....810                                                              | 09/01/2033.      |
| 64988P                                         | R2                                                 | 4 |                                 | 01/12/2006.      | Call              | 100.0000                        | .....5,000     | .....5,000     | .....5,000     | .....5,000                                           | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....5,000                                                    | .....                                                   | .....0                                       | .....0                                    | .....67                                                               | 10/01/2030.      |

SCHEDULE D - PART 4

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

| 1                                    | 2                                                              | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                  | 6                               | 7               | 8               | 9               | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                            | 17                                                      | 18                                           | 19                                        | 20<br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | 21               |
|--------------------------------------|----------------------------------------------------------------|--------------------------------------|------------------|--------------------|---------------------------------|-----------------|-----------------|-----------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------|------------------|
|                                      |                                                                |                                      |                  |                    |                                 |                 |                 |                 |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                               |                                                         |                                              |                                           |                                                                             |                  |
| CUSIP<br>Identification              | Description                                                    |                                      | Disposal<br>Date | Name of Purchaser  | Number of<br>Shares<br>of Stock | Consideration   | Par<br>Value    | Actual<br>Cost  | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying<br>Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal |                                                                             | Maturity<br>Date |
| 68608R V7 5                          | OREGON ST HSG & CMNTY SVCS DEP AMT.. 5.250% 07/01/32.....      | ...                                  | 12/15/2006.      | Call 100.0000..... |                                 | .....70,000     | .....70,000     | .....70,000     | .....70,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....70,000                                                   | .....                                                   | .....                                        | .....0                                    | .....4,557                                                                  | 07/01/2032.      |
| 73358E BA 1                          | PORT AUTH OF NY & NJ 6.000% 12/01/06.....                      | ...                                  | 12/01/2006.      | Maturity.....      |                                 | .....735,000    | .....735,000    | .....805,604    | .....749,755                                         | .....                                              | .....(14,755)                                     | .....                                                                    | .....(14,755)                                 | .....                                                  | .....735,000                                                  | .....                                                   | .....                                        | .....0                                    | .....44,100                                                                 | 12/01/2006.      |
| 762212 RE 0                          | RHODE ISLAND HSG & MTG FIN COR AMT..... 5.350% 10/01/32.....   | ...                                  | 04/01/2006.      | Call 100.0000..... |                                 | .....30,000     | .....30,000     | .....30,000     | .....30,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....30,000                                                   | .....                                                   | .....                                        | .....0                                    | .....803                                                                    | 10/01/2032.      |
| 79289E AM 7                          | ST PAUL MN HSG & REDEV AUTH HO..... 5.100% 11/01/06.....       | ...                                  | 11/01/2006.      | Maturity.....      |                                 | .....370,000    | .....370,000    | .....363,122    | .....369,405                                         | .....                                              | .....595                                          | .....                                                                    | .....595                                      | .....                                                  | .....370,000                                                  | .....                                                   | .....                                        | .....0                                    | .....18,870                                                                 | 11/01/2006.      |
| 880459 SV 5                          | TENNESSEE HSG DEV AGCY 5.450% 01/01/3.....                     | ...                                  | 07/01/2006.      | Call 100.0000..... |                                 | .....10,000     | .....10,000     | .....10,000     | .....10,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....10,000                                                   | .....                                                   | .....                                        | .....0                                    | .....545                                                                    | 01/01/2033.      |
| 882750 HL 9                          | TEXAS ST DEPT HSG & CMNTY AFFA GN/FM..... 5.350% 07/01/33..... | ...                                  | 07/01/2006.      | Call 100.0000..... |                                 | .....65,000     | .....65,000     | .....65,000     | .....65,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....65,000                                                   | .....                                                   | .....                                        | .....0                                    | .....2,965                                                                  | 07/01/2033.      |
| 917436 NU 7                          | UTAH HSG CORP SINGLE FAM MTG R..... 4.750% 07/01/27.....       | ...                                  | 07/01/2006.      | Call 100.0000..... |                                 | .....10,000     | .....10,000     | .....10,000     | .....10,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....10,000                                                   | .....                                                   | .....                                        | .....0                                    | .....356                                                                    | 07/01/2027.      |
| 920284 EH 5                          | VALPARIASO IN MULTI-SCHS BLDG..... 4.000% 01/05/06.....        | ...                                  | 01/05/2006.      | Maturity.....      |                                 | .....365,000    | .....365,000    | .....368,785    | .....365,012                                         | .....                                              | .....(12)                                         | .....                                                                    | .....(12)                                     | .....                                                  | .....365,000                                                  | .....                                                   | .....                                        | .....0                                    | .....7,300                                                                  | 01/05/2006.      |
| 920284 EJ 1                          | VALPARIASO IN MULTI-SCHS BLDG..... 4.000% 07/05/06.....        | ...                                  | 07/05/2006.      | Maturity.....      |                                 | .....370,000    | .....370,000    | .....374,311    | .....370,552                                         | .....                                              | .....(552)                                        | .....                                                                    | .....(552)                                    | .....                                                  | .....370,000                                                  | .....                                                   | .....                                        | .....0                                    | .....14,800                                                                 | 07/05/2006.      |
| 97689P Y8 5                          | WISCONSIN HSG & ECON DEV AUTH..... 4.950% 03/01/25.....        | ...                                  | 03/01/2006.      | Call 100.0000..... |                                 | .....20,000     | .....20,000     | .....20,000     | .....20,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....20,000                                                   | .....                                                   | .....                                        | .....0                                    | .....495                                                                    | 03/01/2025.      |
| 3199999.                             | Total - Bonds - Special Revenue and Special Assessments.....   |                                      |                  |                    |                                 | .....6,498,700  | .....6,495,000  | .....6,607,432  | .....6,508,610                                       | .....0                                             | .....(15,302)                                     | .....0                                                                   | .....(15,302)                                 | .....0                                                 | .....6,493,307                                                | .....0                                                  | .....5,393                                   | .....5,393                                | .....282,442                                                                | ....XXX.....     |
| Bonds - Industrial and Miscellaneous |                                                                |                                      |                  |                    |                                 |                 |                 |                 |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                             |                  |
| 51157* AA 2                          | ENBRIDGE PIPELINES INC 9.150% 12/15/11... F.                   | 12/15/2006.                          | Redemption       | 100.0000.....      |                                 | .....50,000     | .....50,000     | .....50,000     | .....50,000                                          | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....50,000                                                   | .....                                                   | .....                                        | .....0                                    | .....4,575                                                                  | 12/15/2011.      |
| 4599999.                             | Total - Bonds - Industrial and Miscellaneous.....              |                                      |                  |                    |                                 | .....50,000     | .....50,000     | .....50,000     | .....50,000                                          | .....0                                             | .....0                                            | .....0                                                                   | .....0                                        | .....0                                                 | .....50,000                                                   | .....0                                                  | .....0                                       | .....0                                    | .....4,575                                                                  | ....XXX.....     |
| 6099997.                             | Total - Bonds - Part 4.....                                    |                                      |                  |                    |                                 | .....18,104,907 | .....18,090,157 | .....18,003,811 | .....18,066,707                                      | .....0                                             | .....(28,340)                                     | .....0                                                                   | .....(28,340)                                 | .....(643,831)                                         | .....18,084,516                                               | .....689,981                                            | .....20,391                                  | .....710,372                              | .....653,355                                                                | ....XXX.....     |
| 6099999.                             | Total - Bonds.....                                             |                                      |                  |                    |                                 | .....18,104,907 | .....18,090,157 | .....18,003,811 | .....18,066,707                                      | .....0                                             | .....(28,340)                                     | .....0                                                                   | .....(28,340)                                 | .....(643,831)                                         | .....18,084,516                                               | .....689,981                                            | .....20,391                                  | .....710,372                              | .....653,355                                                                | ....XXX.....     |
| 7499999.                             | Total - Bonds, Preferred and Common Stocks.....                |                                      |                  |                    |                                 | .....18,104,907 | .....XXX.....   | .....18,003,811 | .....18,066,707                                      | .....0                                             | .....(28,340)                                     | .....0                                                                   | .....(28,340)                                 | .....(643,831)                                         | .....18,084,516                                               | .....689,981                                            | .....20,391                                  | .....710,372                              | .....653,355                                                                | ....XXX.....     |

**Sch. D-Pt. 5**  
**NONE**

**Sch. D-Pt. 6-Sn. 1**  
**NONE**

**Sch. D-Pt. 6-Sn. 2**  
**NONE**

**Sch. DA-Pt. 1**  
**NONE**

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

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

**Sch. DB-Pt. A-Sn. 3**  
**NONE**

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

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

**Sch. DB-Pt. B-Sn. 3**  
**NONE**

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

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

**Sch. DB-Pt. C-Sn. 3**  
**NONE**

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

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

**Sch. DB-Pt. D-Sn. 3**  
**NONE**

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

SCHEDULE E - PART 1 - CASH

| 1                                       | 2                             | 3                | 4                                       | 5                                                      | 6           | 7   |
|-----------------------------------------|-------------------------------|------------------|-----------------------------------------|--------------------------------------------------------|-------------|-----|
| Depository                              | Code                          | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance     | *   |
| Open Depositories                       |                               |                  |                                         |                                                        |             |     |
| Wells Fargo Bank.....                   | Green Bay, WI.....            |                  |                                         |                                                        | 3,107,304   | XXX |
| The Northern Trust Company.....         | Chicago, IL.....              |                  | 410                                     |                                                        | (2,412,685) | XXX |
| Royal Trust Bank.....                   | Toronto, Ontario, Canada..... |                  | 28,162                                  |                                                        | 65,841      | XXX |
| Royal Trust Bank.....                   | Toronto, Ontario, Canada..... |                  |                                         |                                                        | 1,264,729   | XXX |
| Royal Trust Bank.....                   | Toronto, Ontario, Canada..... |                  |                                         |                                                        | 67          | XXX |
| 0199999. Total - Open Depositories..... | .XXX.                         | .XXX.            | 28,572                                  | 0                                                      | 2,025,256   | XXX |
| 0399999. Total Cash on Deposit.....     | .XXX.                         | .XXX.            | 28,572                                  | 0                                                      | 2,025,256   | XXX |
| 0599999. Total Cash.....                | .XXX.                         | .XXX.            | 28,572                                  | 0                                                      | 2,025,256   | XXX |

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

|                  |           |               |           |                   |           |                   |           |
|------------------|-----------|---------------|-----------|-------------------|-----------|-------------------|-----------|
| 1. January.....  | 9,388,845 | 4. April..... | 2,505,690 | 7. July.....      | 921,158   | 10. October.....  | 1,823,664 |
| 2. February..... | 746,227   | 5. May.....   | 553,663   | 8. August.....    | 1,567,427 | 11. November..... | 1,843,532 |
| 3. March.....    | 2,201,978 | 6. June.....  | 2,431,147 | 9. September..... | 1,927,253 | 12. December..... | 2,025,256 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1                       | 2           |   |                                     | 3    | 4                | 5                   | 6          | 7                               | 8                                   | 9                          |
|-------------------------|-------------|---|-------------------------------------|------|------------------|---------------------|------------|---------------------------------|-------------------------------------|----------------------------|
| CUSIP<br>Identification | Description |   |                                     | Code | Date<br>Acquired | Rate of<br>Interest | Maturity   | Book/Adjusted<br>Carrying Value | Amount of Interest<br>Due & Accrued | Gross Investment<br>Income |
| Cash Equivalents        |             |   |                                     |      |                  |                     |            |                                 |                                     |                            |
| 03218S                  | NA          | 4 | ABCP - AMSTEL FUNDING CORP.....     |      | 12/14/2006       | 5.321               | 01/10/2007 | 998,671                         |                                     | 2,646                      |
| 2441X1                  | NV          | 3 | ABCP - DEER VALLEY FUNDING LLC..... |      | 11/28/2006       | 5.328               | 01/29/2007 | 697,111                         |                                     | 3,476                      |
| 30601W                  | N9          | 6 | ABCP - FAIRWAY FINANCE CORP.....    |      | 12/01/2006       | 5.300               | 01/09/2007 | 998,824                         |                                     | 4,533                      |
| 30603B                  | NA          | 7 | ABCP - FALCON DTC PV.....           |      | 12/15/2006       | 5.310               | 01/10/2007 | 998,674                         |                                     | 2,495                      |
| 313588                  | AK          | 1 | FANNIE MAE.....                     |      | 12/04/2006       | 5.249               | 01/10/2007 | 3,994,850                       |                                     | 16,022                     |
| 4820P3                  | N8          | 2 | ABCP - JUPITER SECURTIZATION C..... |      | 12/19/2006       | 5.336               | 01/08/2007 | 1,098,860                       |                                     | 2,111                      |
| 49833M                  | NB          | 3 | ABCP - KITTY HAWK FUNDING CORP..... |      | 12/26/2006       | 5.343               | 01/11/2007 | 2,995,554                       |                                     | 2,661                      |
| 64031J                  | DE          | 4 | ABCP - NELNET STUDENT ASSET FU..... |      | 12/06/2006       | 5.327               | 01/10/2007 | 599,202                         |                                     | 2,294                      |
| 70017F                  | NA          | 4 | ABCP - PARK AVENUE RECEIVABLES..... |      | 12/12/2006       | 5.292               | 01/10/2007 | 1,997,357                       |                                     | 5,848                      |
| 7528A3                  | N8          | 4 | ABCP-RANGER FUNDING COMPANY LL..... |      | 12/08/2006       | 5.299               | 01/08/2007 | 2,497,427                       |                                     | 8,783                      |
| 96432F                  | N9          | 9 | ABCP-WHITE PINE FINANCE LLC.....    |      | 12/18/2006       | 5.368               | 01/09/2007 | 1,797,856                       |                                     | 3,741                      |
| 0199999.                | Totals..... |   |                                     |      |                  |                     |            | 18,674,386                      | 0                                   | 54,610                     |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|              |                                | 1               | 2                                    | Deposits with the State of Domicile for the Benefit of All Policyholders |                 | All Other Special Deposits        |                 |
|--------------|--------------------------------|-----------------|--------------------------------------|--------------------------------------------------------------------------|-----------------|-----------------------------------|-----------------|
|              |                                | Type of Deposit | Purpose of Deposit                   | 3<br>Book/Adjusted Carrying Value                                        | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>Fair Value |
| States, Etc. |                                |                 |                                      |                                                                          |                 |                                   |                 |
| 1.           | Alabama.....                   | AL              |                                      |                                                                          |                 |                                   |                 |
| 2.           | Alaska.....                    | AK              |                                      |                                                                          |                 |                                   |                 |
| 3.           | Arizona.....                   | AZ              | B... Ins code 20-13.....             | 139,828                                                                  | 133,667         |                                   |                 |
| 4.           | Arkansas.....                  | AR              |                                      |                                                                          |                 |                                   |                 |
| 5.           | California.....                | CA              |                                      |                                                                          |                 |                                   |                 |
| 6.           | Colorado.....                  | CO              |                                      |                                                                          |                 |                                   |                 |
| 7.           | Connecticut.....               | CT              |                                      |                                                                          |                 |                                   |                 |
| 8.           | Delaware.....                  | DE              |                                      |                                                                          |                 |                                   |                 |
| 9.           | District of Columbia.....      | DC              |                                      |                                                                          |                 |                                   |                 |
| 10.          | Florida.....                   | FL              |                                      |                                                                          |                 |                                   |                 |
| 11.          | Georgia.....                   | GA              | B... Ins code 33-3-8 to 33-3-10..... |                                                                          |                 | 177,963                           | 170,122         |
| 12.          | Hawaii.....                    | HI              |                                      |                                                                          |                 |                                   |                 |
| 13.          | Idaho.....                     | ID              | B... Ins code 41-316.....            | 261,646                                                                  | 257,649         |                                   |                 |
| 14.          | Illinois.....                  | IL              | B... Ins code 11-5-13.....           | 2,835,669                                                                | 2,747,647       |                                   |                 |
| 15.          | Indiana.....                   | IN              |                                      |                                                                          |                 |                                   |                 |
| 16.          | Iowa.....                      | IA              |                                      |                                                                          |                 |                                   |                 |
| 17.          | Kansas.....                    | KS              |                                      |                                                                          |                 |                                   |                 |
| 18.          | Kentucky.....                  | KY              |                                      |                                                                          |                 |                                   |                 |
| 19.          | Louisiana.....                 | LA              | B... Ins code 22:10231.....          |                                                                          |                 | 95,337                            | 91,137          |
| 20.          | Maine.....                     | ME              |                                      |                                                                          |                 |                                   |                 |
| 21.          | Maryland.....                  | MD              |                                      |                                                                          |                 |                                   |                 |
| 22.          | Massachusetts.....             | MA              | B... Ins code 175-151.....           | 209,317                                                                  | 206,039         |                                   |                 |
| 23.          | Michigan.....                  | MI              |                                      |                                                                          |                 |                                   |                 |
| 24.          | Minnesota.....                 | MN              |                                      |                                                                          |                 |                                   |                 |
| 25.          | Mississippi.....               | MS              |                                      |                                                                          |                 |                                   |                 |
| 26.          | Missouri.....                  | MO              |                                      |                                                                          |                 |                                   |                 |
| 27.          | Montana.....                   | MT              |                                      |                                                                          |                 |                                   |                 |
| 28.          | Nebraska.....                  | NE              |                                      |                                                                          |                 |                                   |                 |
| 29.          | Nevada.....                    | NV              | B... Ins code 682b.....              |                                                                          |                 | 356,604                           | 347,906         |
| 30.          | New Hampshire.....             | NH              |                                      |                                                                          |                 |                                   |                 |
| 31.          | New Jersey.....                | NJ              |                                      |                                                                          |                 |                                   |                 |
| 32.          | New Mexico.....                | NM              | B... Ins code 59a-5-19.....          |                                                                          |                 | 358,891                           | 346,051         |
| 33.          | New York.....                  | NY              |                                      |                                                                          |                 |                                   |                 |
| 34.          | North Carolina.....            | NC              | B... Ins code 58-5-10.....           | 366,304                                                                  | 360,668         |                                   |                 |
| 35.          | North Dakota.....              | ND              |                                      |                                                                          |                 |                                   |                 |
| 36.          | Ohio.....                      | OH              |                                      |                                                                          |                 |                                   |                 |
| 37.          | Oklahoma.....                  | OK              |                                      |                                                                          |                 |                                   |                 |
| 38.          | Oregon.....                    | OR              | B... Ins code 731.....               |                                                                          |                 | 311,600                           | 300,300         |
| 39.          | Pennsylvania.....              | PA              |                                      |                                                                          |                 |                                   |                 |
| 40.          | Rhode Island.....              | RI              |                                      |                                                                          |                 |                                   |                 |
| 41.          | South Carolina.....            | SC              | B... Ins code 38-15-30.....          |                                                                          |                 | 251,180                           | 247,247         |
| 42.          | South Dakota.....              | SD              |                                      |                                                                          |                 |                                   |                 |
| 43.          | Tennessee.....                 | TN              |                                      |                                                                          |                 |                                   |                 |
| 44.          | Texas.....                     | TX              | B... Ins code 8.05.....              | 101,693                                                                  | 97,212          |                                   |                 |
| 45.          | Utah.....                      | UT              |                                      |                                                                          |                 |                                   |                 |
| 46.          | Vermont.....                   | VT              |                                      |                                                                          |                 |                                   |                 |
| 47.          | Virginia.....                  | VA              | B... Ins code 38-2-1045.....         |                                                                          |                 | 130,823                           | 128,774         |
| 48.          | Washington.....                | WA              |                                      |                                                                          |                 |                                   |                 |
| 49.          | West Virginia.....             | WV              |                                      |                                                                          |                 |                                   |                 |
| 50.          | Wisconsin.....                 | WI              |                                      |                                                                          |                 |                                   |                 |
| 51.          | Wyoming.....                   | WY              |                                      |                                                                          |                 |                                   |                 |
| 52.          | American Samoa.....            | AS              |                                      |                                                                          |                 |                                   |                 |
| 53.          | Guam.....                      | GU              |                                      |                                                                          |                 |                                   |                 |
| 54.          | Puerto Rico.....               | PR              |                                      |                                                                          |                 |                                   |                 |
| 55.          | US Virgin Islands.....         | VI              |                                      |                                                                          |                 |                                   |                 |
| 56.          | Northern Mariana Islands.....  | MP              |                                      |                                                                          |                 |                                   |                 |
| 57.          | Canada.....                    | CN              | B... Pledge Canada.....              |                                                                          |                 | 4,329,606                         | 4,319,829       |
| 58.          | Aggregate Alien and Other..... | OT              | XXX... XXX.....                      | 0                                                                        | 0               | 0                                 | 0               |
| 59.          | Total.....                     | XXX...          | XXX.....                             | 3,914,457                                                                | 3,802,882       | 6,012,004                         | 5,951,366       |

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