



ANNUAL STATEMENT

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

CATLIN SPECIALTY INSURANCE COMPANY

|                                                                   |                                                                                                                                            |                                                                                            |
|-------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| NAIC Group Code.....4574, 4574<br>(Current Period) (Prior Period) | NAIC Company Code..... 15989                                                                                                               | Employer's ID Number..... 71-6053839                                                       |
| Organized under the Laws of Delaware                              | State of Domicile or Port of Entry Delaware                                                                                                | Country of Domicile US                                                                     |
| Incorporated/Organized..... November 30, 1941                     | Commenced Business..... January 2, 1942                                                                                                    |                                                                                            |
| Statutory Home Office                                             | 160 Greentree Dr., Suite 101..... Dover ..... DE ..... 19904<br>(Street and Number) (City or Town, State and Zip Code)                     |                                                                                            |
| Main Administrative Office                                        | 3340 Peachtree Rd. NE, Suite 2950..... Atlanta ..... GA ..... 30326<br>(Street and Number) (City or Town, State and Zip Code)              | 404-443-4910<br>(Area Code) (Telephone Number)                                             |
| Mail Address                                                      | 3340 Peachtree Rd. NE, Suite 2950..... Atlanta ..... GA ..... 30326<br>(Street and Number or P. O. Box) (City or Town, State and Zip Code) |                                                                                            |
| Primary Location of Books and Records                             | 3340 Peachtree Rd. NE, Suite 2950..... Atlanta ..... GA ..... 30326<br>(Street and Number) (City or Town, State and Zip Code)              | 404-443-4910<br>(Area Code) (Telephone Number)                                             |
| Internet Web Site Address                                         | www.catlin.com                                                                                                                             |                                                                                            |
| Statutory Statement Contact                                       | Priscilla Carter<br>(Name)<br>priscilla.carter@catlin.com<br>(E-Mail Address)                                                              | 404-443-4910<br>(Area Code) (Telephone Number) (Extension)<br>404-443-4912<br>(Fax Number) |

OFFICERS

| Name                      | Title                             | Name                       | Title                              |
|---------------------------|-----------------------------------|----------------------------|------------------------------------|
| 1. Richard Stephen Banas  | President/Chief Executive Officer | 2. Steven Collyer Adams    | Secretary                          |
| 3. Peter Walter Presperin | Sr VP/Chief Financial Officer     | 4. Richard Harold Miller # | Sr VP/Chief Administrative Officer |

OTHER

|                      |                                     |                            |                         |
|----------------------|-------------------------------------|----------------------------|-------------------------|
| Penelope Ann Foltz   | VP/Regulatory Compliance            | William Casey              | Senior Vice President   |
| Thomas Gerard Ford   | VP/Human Resources                  | Kenneth Peter Meagher      | VP/ Assistant Secretary |
| Cerina Lynne Stein # | Assistant VP/ Regulatory Compliance | Vincent Anthony Brazauskas | Senior Vice President   |

DIRECTORS OR TRUSTEES

|                            |                       |                            |                          |
|----------------------------|-----------------------|----------------------------|--------------------------|
| Stephen John Oakley Catlin | Richard Stephen Banas | Vincent Anthony Brazauskas | Peter Walter Presperin   |
| Paul David Brand           | Joseph Stephen Horan  | Kenneth Peter Meagher      | Nicholas James Greggains |
| Richard Harold Miller #    |                       |                            |                          |

State of..... Georgia  
County of..... Fulton

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

|                                   |                      |                               |
|-----------------------------------|----------------------|-------------------------------|
|                                   |                      |                               |
| (Signature)                       | (Signature)          | (Signature)                   |
| Richard Stephen Banas             | Steven Collyer Adams | Peter Walter Presperin        |
| 1. (Printed Name)                 | 2. (Printed Name)    | 3. (Printed Name)             |
| President/Chief Executive Officer | Secretary            | Sr VP/Chief Financial Officer |
| (Title)                           | (Title)              | (Title)                       |

Subscribed and sworn to before me  
This 11 day of February 2011

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

ASSETS

|                                                                                                                                                      | Current Year |                    |                                      | Prior Year          |
|------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--------------------|--------------------------------------|---------------------|
|                                                                                                                                                      | 1            | 2                  | 3                                    | 4                   |
|                                                                                                                                                      | Assets       | Nonadmitted Assets | Net Admitted Assets<br>(Cols. 1 - 2) | Net Admitted Assets |
| 1. Bonds (Schedule D).....                                                                                                                           | 158,443,316  |                    | 158,443,316                          | 97,984,415          |
| 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 (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 (\$.....51,606,850, Sch. E-Part 1), cash equivalents (\$.....0, Sch. E-Part 2) and short-term investments (\$.....2,175,787, Sch. DA).....   | 53,782,637   |                    | 53,782,637                           | 93,552,980          |
| 6. Contract loans (including \$.....0 premium notes).....                                                                                            |              |                    | .0                                   |                     |
| 7. Derivatives.....                                                                                                                                  |              |                    | .0                                   |                     |
| 8. Other invested assets (Schedule BA).....                                                                                                          |              |                    | .0                                   |                     |
| 9. Receivables for securities.....                                                                                                                   |              |                    | .0                                   | 1,761,568           |
| 10. Securities lending reinvested collateral assets.....                                                                                             |              |                    | .0                                   |                     |
| 11. Aggregate write-ins for invested assets.....                                                                                                     | .0           | .0                 | .0                                   | .0                  |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                         | 212,225,953  | .0                 | 212,225,953                          | 193,298,963         |
| 13. Title plants less \$.....0 charged off (for Title insurers only).....                                                                            |              |                    | .0                                   |                     |
| 14. Investment income due and accrued.....                                                                                                           | 687,819      |                    | 687,819                              | 486,580             |
| 15. Premiums and considerations:                                                                                                                     |              |                    |                                      |                     |
| 15.1 Uncollected premiums and agents' balances in course of collection.....                                                                          | 61,685,085   | 43,064             | 61,642,021                           | 24,718,964          |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... |              |                    | .0                                   | 276,362             |
| 15.3 Accrued retrospective premiums.....                                                                                                             |              |                    | .0                                   |                     |
| 16. Reinsurance:                                                                                                                                     |              |                    |                                      |                     |
| 16.1 Amounts recoverable from reinsurers.....                                                                                                        | 20,004,382   |                    | 20,004,382                           | (6,220,478)         |
| 16.2 Funds held by or deposited with reinsured companies.....                                                                                        | 8,294,023    |                    | 8,294,023                            | 34,120,866          |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                                                       |              |                    | .0                                   |                     |
| 17. Amounts receivable relating to uninsured plans.....                                                                                              |              |                    | .0                                   |                     |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                                                    |              |                    | .0                                   | 462,150             |
| 18.2 Net deferred tax asset.....                                                                                                                     |              |                    | .0                                   |                     |
| 19. Guaranty funds receivable or on deposit.....                                                                                                     |              |                    | .0                                   |                     |
| 20. Electronic data processing equipment and software.....                                                                                           | 457,883      |                    | 457,883                              | 1,265,705           |
| 21. Furniture and equipment, including health care delivery assets (\$.....0).....                                                                   | 922,794      | 922,794            | .0                                   |                     |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                      |              |                    | .0                                   |                     |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                                                        | 3,250        |                    | 3,250                                | 13,866,330          |
| 24. Health care (\$.....0) and other amounts receivable.....                                                                                         |              |                    | .0                                   |                     |
| 25. Aggregate write-ins for other than invested assets.....                                                                                          | 202,304      | 164,190            | 38,114                               | 26,356              |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....                                  | 304,483,493  | 1,130,048          | 303,353,445                          | 262,301,798         |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                     |              |                    | .0                                   |                     |
| 28. TOTALS (Lines 26 and 27).....                                                                                                                    | 304,483,493  | 1,130,048          | 303,353,445                          | 262,301,798         |

DETAILS OF WRITE-INS

|                                                                          |         |         |        |        |
|--------------------------------------------------------------------------|---------|---------|--------|--------|
| 1101. ....                                                               |         |         | .0     |        |
| 1102. ....                                                               |         |         | .0     |        |
| 1103. ....                                                               |         |         | .0     |        |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | .0      | .0      | .0     | .0     |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....       | .0      | .0      | .0     | .0     |
| 2501. Prepaid expenses.....                                              | 164,190 | 164,190 | .0     |        |
| 2502. Other assets.....                                                  | 38,114  |         | 38,114 | 26,356 |
| 2503. ....                                                               |         |         | .0     |        |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | .0      | .0      | .0     | .0     |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 202,304 | 164,190 | 38,114 | 26,356 |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                    | 1<br>Current Year | 2<br>Prior Year |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| 1. Losses (Part 2A, Line 35, Column 8).....                                                                                                                                        | 35,223,394        | 22,558,867      |
| 2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6).....                                                                             | 11,605,905        | (21,865,472)    |
| 3. Loss adjustment expenses (Part 2A, Line 35, Column 9).....                                                                                                                      | 20,726,462        | 13,825,937      |
| 4. Commissions payable, contingent commissions and other similar charges.....                                                                                                      | 4,104,990         | 5,130,402       |
| 5. Other expenses (excluding taxes, licenses and fees).....                                                                                                                        | 1,290,460         | 3,147,838       |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....                                                                                                      | 442,170           | 35,794          |
| 7.1 Current federal and foreign income taxes (including \$.....300,252 on realized capital gains (losses)).....                                                                    | 5,114,036         |                 |
| 7.2 Net deferred tax liability.....                                                                                                                                                |                   |                 |
| 8. Borrowed money \$.....0 and interest thereon \$.....0.....                                                                                                                      |                   |                 |
| 9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....191,379,291 and including warranty reserves of \$.....0)..... | 25,354,184        | 22,010,700      |
| 10. Advance premium.....                                                                                                                                                           |                   |                 |
| 11. Dividends declared and unpaid:                                                                                                                                                 |                   |                 |
| 11.1 Stockholders.....                                                                                                                                                             |                   |                 |
| 11.2 Policyholders.....                                                                                                                                                            |                   |                 |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....                                                                                                            | 76,433,175        | 89,671,204      |
| 13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19).....                                                                                          |                   | 18,009,032      |
| 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).....                                                                                                                            |                   | 394,000         |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates.....                                                                                                   |                   |                 |
| 18. Drafts outstanding.....                                                                                                                                                        |                   |                 |
| 19. Payable to parent, subsidiaries and affiliates.....                                                                                                                            | 20,075,304        | 8,249,032       |
| 20. Derivatives.....                                                                                                                                                               |                   |                 |
| 21. Payable for securities.....                                                                                                                                                    | 19,665            |                 |
| 22. Payable for securities lending.....                                                                                                                                            |                   |                 |
| 23. Liability for amounts held under uninsured plans.....                                                                                                                          |                   |                 |
| 24. Capital notes \$.....0 and interest thereon \$.....0.....                                                                                                                      |                   |                 |
| 25. Aggregate write-ins for liabilities.....                                                                                                                                       | 56,952            | 375,313         |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....                                                                                               | 200,446,697       | 161,542,647     |
| 27. Protected cell liabilities.....                                                                                                                                                |                   |                 |
| 28. Total liabilities (Lines 26 and 27).....                                                                                                                                       | 200,446,697       | 161,542,647     |
| 29. Aggregate write-ins for special surplus funds.....                                                                                                                             | 0                 | 0               |
| 30. Common capital stock.....                                                                                                                                                      | 3,000,000         | 3,000,000       |
| 31. Preferred capital stock.....                                                                                                                                                   |                   |                 |
| 32. Aggregate write-ins for other than special surplus funds.....                                                                                                                  | 0                 | 0               |
| 33. Surplus notes.....                                                                                                                                                             |                   |                 |
| 34. Gross paid in and contributed surplus.....                                                                                                                                     | 105,125,497       | 105,125,497     |
| 35. Unassigned funds (surplus).....                                                                                                                                                | (5,218,749)       | (7,366,346)     |
| 36. Less treasury stock, at cost:                                                                                                                                                  |                   |                 |
| 36.1 .....0.000 shares common (value included in Line 30 \$.....0).....                                                                                                            |                   |                 |
| 36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....                                                                                                         |                   |                 |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39).....                                                                                              | 102,906,748       | 100,759,151     |
| 38. TOTALS (Page 2, Line 28, Col. 3).....                                                                                                                                          | 303,353,445       | 262,301,798     |

| DETAILS OF WRITE-INS                                                     |        |         |
|--------------------------------------------------------------------------|--------|---------|
| 2501. Other liabilities.....                                             | 56,952 | 375,313 |
| 2502. ....                                                               |        |         |
| 2503. ....                                                               |        |         |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0      | 0       |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 56,952 | 375,313 |
| 2901. ....                                                               |        |         |
| 2902. ....                                                               |        |         |
| 2903. ....                                                               |        |         |
| 2998. Summary of remaining write-ins for Line 29 from overflow page..... | 0      | 0       |
| 2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....       | 0      | 0       |
| 3201. ....                                                               |        |         |
| 3202. ....                                                               |        |         |
| 3203. ....                                                               |        |         |
| 3298. Summary of remaining write-ins for Line 32 from overflow page..... | 0      | 0       |
| 3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....       | 0      | 0       |

CATLIN SPECIALTY INSURANCE COMPANY  
STATEMENT OF INCOME

| UNDERWRITING INCOME         |                                                                                                                                                             | 1            | 2           |
|-----------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|-------------|
|                             |                                                                                                                                                             | Current Year | Prior Year  |
| 1.                          | Premiums earned (Part 1, Line 35, Column 4).....                                                                                                            | 50,308,016   | 29,721,902  |
| DEDUCTIONS                  |                                                                                                                                                             |              |             |
| 2.                          | Losses incurred (Part 2, Line 35, Column 7).....                                                                                                            | 23,021,459   | 11,452,018  |
| 3.                          | Loss adjustment expenses incurred (Part 3, Line 25, Column 1).....                                                                                          | 11,205,784   | 8,778,059   |
| 4.                          | Other underwriting expenses incurred (Part 3, Line 25, Column 2).....                                                                                       | 14,733,894   | 13,931,077  |
| 5.                          | Aggregate write-ins for underwriting deductions.....                                                                                                        | 0            | 0           |
| 6.                          | Total underwriting deductions (Lines 2 through 5).....                                                                                                      | 48,961,137   | 34,161,154  |
| 7.                          | Net income of protected cells.....                                                                                                                          |              |             |
| 8.                          | Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7).....                                                                                         | 1,346,879    | (4,439,252) |
| INVESTMENT INCOME           |                                                                                                                                                             |              |             |
| 9.                          | Net investment income earned (Exhibit of Net Investment Income, Line 17).....                                                                               | 3,846,334    | 5,252,719   |
| 10.                         | Net realized capital gains (losses) less capital gains tax of \$.....300,252 (Exhibit of Capital Gains (Losses)).....                                       | 810,457      | 1,813,456   |
| 11.                         | Net investment gain (loss) (Lines 9 + 10).....                                                                                                              | 4,656,791    | 7,066,175   |
| OTHER INCOME                |                                                                                                                                                             |              |             |
| 12.                         | Net gain (loss) from agents' or premium balances charged off (amount recovered \$.....0<br>amount charged off \$.....63,627).....                           | (63,627)     | (902,002)   |
| 13.                         | Finance and service charges not included in premiums.....                                                                                                   |              |             |
| 14.                         | Aggregate write-ins for miscellaneous income.....                                                                                                           | 68,544       | 0           |
| 15.                         | Total other income (Lines 12 through 14).....                                                                                                               | 4,917        | (902,002)   |
| 16.                         | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign<br>income taxes (Lines 8 + 11 + 15).....     | 6,008,587    | 1,724,921   |
| 17.                         | Dividends to policyholders.....                                                                                                                             |              |             |
| 18.                         | Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign<br>income taxes (Line 16 minus Line 17)..... | 6,008,587    | 1,724,921   |
| 19.                         | Federal and foreign income taxes incurred.....                                                                                                              | 5,015,852    | 900,395     |
| 20.                         | Net income (Line 18 minus Line 19) (to Line 22).....                                                                                                        | 992,735      | 824,526     |
| CAPITAL AND SURPLUS ACCOUNT |                                                                                                                                                             |              |             |
| 21.                         | Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2).....                                                                   | 100,759,151  | 96,693,555  |
| 22.                         | Net income (from Line 20).....                                                                                                                              | 992,735      | 824,526     |
| 23.                         | Net transfers (to) from Protected Cell accounts.....                                                                                                        |              |             |
| 24.                         | Change in net unrealized capital gains or (losses) less capital gains tax of \$.....74,222.....                                                             | 137,842      | (54,307)    |
| 25.                         | Change in net unrealized foreign exchange capital gain (loss).....                                                                                          |              |             |
| 26.                         | Change in net deferred income tax.....                                                                                                                      | 74,222       | (4,785,500) |
| 27.                         | Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28 Column 3).....                                                                         | 548,798      | 8,474,877   |
| 28.                         | Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1).....                                                                         | 394,000      | (394,000)   |
| 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.....                                                                                                                                                |              |             |
| 33.2                        | Transferred to capital (Stock Dividend).....                                                                                                                |              |             |
| 33.3.                       | Transferred from capital.....                                                                                                                               |              |             |
| 34.                         | Net remittances from or (to) Home Office.....                                                                                                               |              |             |
| 35.                         | Dividends to stockholders.....                                                                                                                              |              |             |
| 36.                         | Change in treasury stock (Page 3, Lines 36.1 and 36.2, 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).....                                                                          | 2,147,597    | 4,065,596   |
| 39.                         | Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37).....                                                    | 102,906,748  | 100,759,151 |

| DETAILS OF WRITE-INS |                                                                    |        |
|----------------------|--------------------------------------------------------------------|--------|
| 0501.                |                                                                    |        |
| 0502.                |                                                                    |        |
| 0503.                |                                                                    |        |
| 0598.                | Summary of remaining write-ins for Line 5 from overflow page.....  | 0      |
| 0599.                | Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....        | 0      |
| 1401.                | Miscellaneous income.....                                          | 68,544 |
| 1402.                |                                                                    |        |
| 1403.                |                                                                    |        |
| 1498.                | Summary of remaining write-ins for Line 14 from overflow page..... | 0      |
| 1499.                | Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....       | 68,544 |
| 3701.                |                                                                    |        |
| 3702.                |                                                                    |        |
| 3703.                |                                                                    |        |
| 3798.                | Summary of remaining write-ins for Line 37 from overflow page..... | 0      |
| 3799.                | Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....       | 0      |

CATLIN SPECIALTY INSURANCE COMPANY  
CASH FLOW

|                                                                                                                | 1<br>Current Year | 2<br>Prior Year |
|----------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| CASH FROM OPERATIONS                                                                                           |                   |                 |
| 1. Premiums collected net of reinsurance.....                                                                  | 41,881,288        | 48,406,615      |
| 2. Net investment income.....                                                                                  | 4,357,164         | 5,579,161       |
| 3. Miscellaneous income.....                                                                                   | 68,544            |                 |
| 4. Total (Lines 1 through 3).....                                                                              | 46,306,996        | 53,985,776      |
| 5. Benefit and loss related payments.....                                                                      | 16,188,569        | 11,548,428      |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                    |                   |                 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions.....                                      | 31,798,025        | 23,490,502      |
| 8. Dividends paid to policyholders.....                                                                        |                   |                 |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....        | (260,082)         |                 |
| 10. Total (Lines 5 through 9).....                                                                             | 47,726,512        | 35,038,930      |
| 11. Net cash from operations (Line 4 minus Line 10).....                                                       | (1,419,516)       | 18,946,846      |
| CASH FROM INVESTMENTS                                                                                          |                   |                 |
| 12. Proceeds from investments sold, matured or repaid:                                                         |                   |                 |
| 12.1 Bonds.....                                                                                                | 110,214,156       | 102,690,953     |
| 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.....                           | 3,802             |                 |
| 12.7 Miscellaneous proceeds.....                                                                               | 1,781,233         | 1               |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....                                                       | 111,999,191       | 102,690,954     |
| 13. Cost of investments acquired (long-term only):                                                             |                   |                 |
| 13.1 Bonds.....                                                                                                | 170,066,156       | 73,517,366      |
| 13.2 Stocks.....                                                                                               |                   |                 |
| 13.3 Mortgage loans.....                                                                                       |                   |                 |
| 13.4 Real estate.....                                                                                          |                   |                 |
| 13.5 Other invested assets.....                                                                                |                   |                 |
| 13.6 Miscellaneous applications.....                                                                           |                   | 642,013         |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....                                                      | 170,066,156       | 74,159,379      |
| 14. Net increase (decrease) in contract loans and premium notes.....                                           |                   |                 |
| 15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....                                  | (58,066,965)      | 28,531,575      |
| 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.....                                                     |                   |                 |
| 16.3 Borrowed funds.....                                                                                       |                   |                 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                               |                   |                 |
| 16.5 Dividends to stockholders.....                                                                            |                   |                 |
| 16.6 Other cash provided (applied).....                                                                        | 19,716,138        | (2,918,099)     |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)..... | 19,716,138        | (2,918,099)     |
| 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).....   | (39,770,343)      | 44,560,322      |
| 19. Cash, cash equivalents and short-term investments:                                                         |                   |                 |
| 19.1 Beginning of year.....                                                                                    | 93,552,980        | 48,992,658      |
| 19.2 End of year (Line 18 plus Line 19.1).....                                                                 | 53,782,637        | 93,552,980      |

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

|         |  |  |
|---------|--|--|
| 20.0001 |  |  |
|---------|--|--|

CATLIN SPECIALTY INSURANCE COMPANY  
UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

| Line of Business |                                                            | 1<br>Net<br>Premiums<br>Written per<br>Column 6, Part 1B | 2<br>Unearned Premiums<br>December 31<br>Prior Year-<br>per Col. 3,<br>Last Year's Part 1 | 3<br>Unearned Premiums<br>December 31<br>Current Year-<br>per Col. 5,<br>Part 1A | 4<br>Premiums<br>Earned<br>During Year<br>(Cols. 1 + 2 - 3) |
|------------------|------------------------------------------------------------|----------------------------------------------------------|-------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------|-------------------------------------------------------------|
| 1.               | Fire.....                                                  | 381,006                                                  | 88,292                                                                                    | 182,935                                                                          | 286,363                                                     |
| 2.               | Allied lines.....                                          | 508,077                                                  | 124,805                                                                                   | 235,043                                                                          | 397,839                                                     |
| 3.               | Farmowners multiple peril.....                             |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 4.               | Homeowners multiple peril.....                             |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 5.               | Commercial multiple peril.....                             | 1,351,335                                                | 349,824                                                                                   | 560,327                                                                          | 1,140,832                                                   |
| 6.               | Mortgage guaranty.....                                     |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 8.               | Ocean marine.....                                          | 1,808,634                                                | 550,230                                                                                   | 894,224                                                                          | 1,464,640                                                   |
| 9.               | Inland marine.....                                         | 3,267,175                                                | 1,670,547                                                                                 | 1,760,102                                                                        | 3,177,620                                                   |
| 10.              | Financial guaranty.....                                    |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 11.1             | Medical professional liability - occurrence.....           |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 11.2             | Medical professional liability - claims-made.....          | 3,698,334                                                | 1,295,258                                                                                 | 1,905,350                                                                        | 3,088,242                                                   |
| 12.              | Earthquake.....                                            |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 13.              | Group accident and health.....                             |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 14.              | Credit accident and health (group and individual).....     |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 15.              | Other accident and health.....                             |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 16.              | Workers' compensation.....                                 |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 17.1             | Other liability - occurrence.....                          | 15,216,215                                               | 6,984,220                                                                                 | 7,142,610                                                                        | 15,057,825                                                  |
| 17.2             | Other liability - claims-made.....                         | 12,224,119                                               | 5,519,158                                                                                 | 7,462,399                                                                        | 10,280,878                                                  |
| 17.3             | Excess workers' compensation.....                          |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 18.1             | Products liability - occurrence.....                       | 4,193,912                                                | 2,108,626                                                                                 | 2,167,440                                                                        | 4,135,098                                                   |
| 18.2             | Products liability - claims-made.....                      | 62,018                                                   | 23,133                                                                                    | 18,755                                                                           | 66,396                                                      |
| 19.1, 19.2       | Private passenger auto liability.....                      |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 19.3, 19.4       | Commercial auto liability.....                             | 135,966                                                  | 67,180                                                                                    | 21,108                                                                           | 182,038                                                     |
| 21.              | Auto physical damage.....                                  |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 22.              | Aircraft (all perils).....                                 | 10,799,946                                               | 3,228,668                                                                                 | 3,001,487                                                                        | 11,027,127                                                  |
| 23.              | Fidelity.....                                              |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 24.              | Surety.....                                                |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 26.              | Burglary and theft.....                                    | 4,764                                                    | 759                                                                                       | 2,404                                                                            | 3,119                                                       |
| 27.              | Boiler and machinery.....                                  | (0)                                                      |                                                                                           |                                                                                  | (0)                                                         |
| 28.              | Credit.....                                                |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 29.              | International.....                                         |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 30.              | Warranty.....                                              |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 31.              | Reinsurance - nonproportional assumed property.....        |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 32.              | Reinsurance - nonproportional assumed liability.....       |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 33.              | Reinsurance - nonproportional assumed financial lines..... |                                                          |                                                                                           |                                                                                  | .0                                                          |
| 34.              | Aggregate write-ins for other lines of business.....       | .0                                                       | .0                                                                                        | .0                                                                               | .0                                                          |
| 35.              | TOTALS.....                                                | 53,651,500                                               | 22,010,700                                                                                | 25,354,184                                                                       | 50,308,016                                                  |

DETAILS OF WRITE-INS

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

CATLIN SPECIALTY INSURANCE COMPANY  
UNDERWRITING AND INVESTMENT EXHIBIT  
PART 1A - RECAPITULATION OF ALL PREMIUMS

| Line of Business |                                                            | 1                                                                          | 2                                                                            | 3                              | 4                                                                                      | 5                                                               |
|------------------|------------------------------------------------------------|----------------------------------------------------------------------------|------------------------------------------------------------------------------|--------------------------------|----------------------------------------------------------------------------------------|-----------------------------------------------------------------|
|                  |                                                            | Amount Uneamed<br>(Running One Year<br>or Less from Date<br>of Policy) (a) | Amount Uneamed<br>(Running More Than<br>One Year from<br>Date of Policy) (a) | Earned But<br>Unbilled Premium | Reserve for<br>Rate Credits<br>and Retrospective<br>Adjustments Based<br>on Experience | Total Reserve<br>for Uneamed<br>Premiums<br>Cols. 1 + 2 + 3 + 4 |
| 1.               | Fire.....                                                  | 182,935                                                                    |                                                                              |                                |                                                                                        | 182,935                                                         |
| 2.               | Allied lines.....                                          | 235,034                                                                    | 9                                                                            |                                |                                                                                        | 235,043                                                         |
| 3.               | Farmowners multiple peril.....                             |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 4.               | Homeowners multiple peril.....                             |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 5.               | Commercial multiple peril.....                             | 560,203                                                                    | 124                                                                          |                                |                                                                                        | 560,327                                                         |
| 6.               | Mortgage guaranty.....                                     |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 8.               | Ocean marine.....                                          | 894,101                                                                    | 123                                                                          |                                |                                                                                        | 894,224                                                         |
| 9.               | Inland marine.....                                         | 1,654,588                                                                  | 105,514                                                                      |                                |                                                                                        | 1,760,102                                                       |
| 10.              | Financial guaranty.....                                    |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 11.1             | Medical professional liability - occurrence.....           |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 11.2             | Medical professional liability - claims-made.....          | 1,896,215                                                                  | 9,135                                                                        |                                |                                                                                        | 1,905,350                                                       |
| 12.              | Earthquake.....                                            |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 13.              | Group accident and health.....                             |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 14.              | Credit accident and health (group and individual).....     |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 15.              | Other accident and health.....                             |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 16.              | Workers' compensation.....                                 |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 17.1             | Other liability - occurrence.....                          | 5,991,695                                                                  | 1,150,915                                                                    |                                |                                                                                        | 7,142,610                                                       |
| 17.2             | Other liability - claims-made.....                         | 4,435,128                                                                  | 3,027,271                                                                    |                                |                                                                                        | 7,462,399                                                       |
| 17.3             | Excess workers' compensation.....                          |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 18.1             | Products liability - occurrence.....                       | 991,608                                                                    | 1,175,832                                                                    |                                |                                                                                        | 2,167,440                                                       |
| 18.2             | Products liability - claims-made.....                      | 18,755                                                                     |                                                                              |                                |                                                                                        | 18,755                                                          |
| 19.1, 19.2       | Private passenger auto liability.....                      |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 19.3, 19.4       | Commercial auto liability.....                             | 80                                                                         | 21,028                                                                       |                                |                                                                                        | 21,108                                                          |
| 21.              | Auto physical damage.....                                  |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 22.              | Aircraft (all perils).....                                 | 3,001,487                                                                  |                                                                              |                                |                                                                                        | 3,001,487                                                       |
| 23.              | Fidelity.....                                              |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 24.              | Surety.....                                                |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 26.              | Burglary and theft.....                                    | 2,404                                                                      |                                                                              |                                |                                                                                        | 2,404                                                           |
| 27.              | Boiler and machinery.....                                  |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 28.              | Credit.....                                                |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 29.              | International.....                                         |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 30.              | Warranty.....                                              |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 31.              | Reinsurance - nonproportional assumed property.....        |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 32.              | Reinsurance - nonproportional assumed liability.....       |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 33.              | Reinsurance - nonproportional assumed financial lines..... |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 34.              | Aggregate write-ins for other lines of business.....       | 0                                                                          | 0                                                                            | 0                              | 0                                                                                      | 0                                                               |
| 35.              | TOTALS.....                                                | 19,864,233                                                                 | 5,489,951                                                                    | 0                              | 0                                                                                      | 25,354,184                                                      |
| 36.              | Accrued retrospective premiums based on experience.....    |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 37.              | Earned but unbilled premiums.....                          |                                                                            |                                                                              |                                |                                                                                        | 0                                                               |
| 38.              | Balance (sum of Lines 35 through 37).....                  |                                                                            |                                                                              |                                |                                                                                        | 25,354,184                                                      |

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

(a) State here basis of computation used in each case: Daily pro rata

CATLIN SPECIALTY INSURANCE COMPANY  
UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

| Line of Business |                                                            | 1<br>Direct<br>Business<br>(a) | Reinsurance Assumed     |                             | Reinsurance Ceded     |                           | 6<br>Net Premiums<br>Written<br>(Cols. 1 + 2 + 3<br>- 4 - 5) |
|------------------|------------------------------------------------------------|--------------------------------|-------------------------|-----------------------------|-----------------------|---------------------------|--------------------------------------------------------------|
|                  |                                                            |                                | 2<br>From<br>Affiliates | 3<br>From<br>Non-Affiliates | 4<br>To<br>Affiliates | 5<br>To<br>Non-Affiliates |                                                              |
| 1.               | Fire.....                                                  | 1,846,073                      | 1,839,674               |                             | 2,206,069             | 1,098,672                 | 381,006                                                      |
| 2.               | Allied lines.....                                          | 3,158,349                      | 872,964                 |                             | 3,056,683             | 466,553                   | 508,077                                                      |
| 3.               | Farmowners multiple peril.....                             |                                |                         |                             |                       |                           | 0                                                            |
| 4.               | Homeowners multiple peril.....                             |                                |                         |                             |                       |                           | 0                                                            |
| 5.               | Commercial multiple peril.....                             | 13,197,503                     |                         |                             | 11,846,168            |                           | 1,351,335                                                    |
| 6.               | Mortgage guaranty.....                                     |                                |                         |                             |                       |                           | 0                                                            |
| 8.               | Ocean marine.....                                          |                                | 11,130,057              |                             | 9,321,423             |                           | 1,808,634                                                    |
| 9.               | Inland marine.....                                         | 3,648,171                      | 18,570,239              | 601,310                     | 17,350,432            | 2,202,113                 | 3,267,175                                                    |
| 10.              | Financial guaranty.....                                    |                                |                         |                             |                       |                           | 0                                                            |
| 11.1             | Medical professional liability - occurrence.....           |                                |                         |                             |                       |                           | 0                                                            |
| 11.2             | Medical professional liability - claims-made.....          | 22,758,975                     |                         |                             | 19,060,641            |                           | 3,698,334                                                    |
| 12.              | Earthquake.....                                            |                                |                         |                             |                       |                           | 0                                                            |
| 13.              | Group accident and health.....                             |                                |                         |                             |                       |                           | 0                                                            |
| 14.              | Credit accident and health (group and individual).....     |                                |                         |                             |                       |                           | 0                                                            |
| 15.              | Other accident and health.....                             |                                |                         |                             |                       |                           | 0                                                            |
| 16.              | Workers' compensation.....                                 |                                |                         |                             |                       |                           | 0                                                            |
| 17.1             | Other liability - occurrence.....                          | 66,593,000                     | 43,569,038              | 2,355,213                   | 79,961,475            | 17,339,561                | 15,216,215                                                   |
| 17.2             | Other liability - claims-made.....                         | 102,131,693                    | 27,327,317              | 321,384                     | 63,252,502            | 54,303,773                | 12,224,119                                                   |
| 17.3             | Excess workers' compensation.....                          |                                |                         |                             |                       |                           | 0                                                            |
| 18.1             | Products liability - occurrence.....                       | 14,093,913                     | 13,380,843              | 552,787                     | 21,614,777            | 2,218,854                 | 4,193,912                                                    |
| 18.2             | Products liability - claims-made.....                      | 381,652                        |                         |                             | 319,634               |                           | 62,018                                                       |
| 19.1, 19.2       | Private passenger auto liability.....                      |                                |                         |                             |                       |                           | 0                                                            |
| 19.3, 19.4       | Commercial auto liability.....                             | 80,947                         | 755,767                 |                             | 700,748               |                           | 135,966                                                      |
| 21.              | Auto physical damage.....                                  |                                |                         |                             |                       |                           | 0                                                            |
| 22.              | Aircraft (all perils).....                                 | 10,209                         | 71,531,414              | 3,386,622                   | 55,661,263            | 8,467,036                 | 10,799,946                                                   |
| 23.              | Fidelity.....                                              |                                |                         |                             |                       |                           | 0                                                            |
| 24.              | Surety.....                                                |                                |                         |                             |                       |                           | 0                                                            |
| 26.              | Burglary and theft.....                                    | 29,316                         |                         |                             | 24,552                |                           | 4,764                                                        |
| 27.              | Boiler and machinery.....                                  | 129,581                        |                         |                             |                       | 129,581                   | (0)                                                          |
| 28.              | Credit.....                                                |                                |                         |                             |                       |                           | 0                                                            |
| 29.              | International.....                                         |                                |                         |                             |                       |                           | 0                                                            |
| 30.              | Warranty.....                                              |                                |                         |                             |                       |                           | 0                                                            |
| 31.              | Reinsurance - nonproportional assumed property.....        | XXX                            |                         |                             |                       |                           | 0                                                            |
| 32.              | Reinsurance - nonproportional assumed liability.....       | XXX                            |                         |                             |                       |                           | 0                                                            |
| 33.              | Reinsurance - nonproportional assumed financial lines..... | XXX                            |                         |                             |                       |                           | 0                                                            |
| 34.              | Aggregate write-ins for other lines of business.....       | 0                              | 0                       | 0                           | 0                     | 0                         | 0                                                            |
| 35.              | TOTALS.....                                                | 228,059,381                    | 188,977,313             | 7,217,316                   | 284,376,367           | 86,226,143                | 53,651,500                                                   |

DETAILS OF WRITE-INS

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

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [ X ]  
If yes: 1. The amount of such installment premiums \$.0.  
2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$.0.



UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

|                      |                                                                    | 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.....                                                          | 2,818,146                | 185,188             | 2,766,317             | 237,017                        | 216,126                                          | 35,612                       | 417,531                                        | 145.8                                                                              |
| 2.                   | Allied lines.....                                                  | 2,821,059                | 613,964             | 2,953,271             | 481,752                        | 191,123                                          | 150,014                      | 522,861                                        | 131.4                                                                              |
| 3.                   | Farmowners multiple peril.....                                     |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 4.                   | Homeowners multiple peril.....                                     |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 5.                   | Commercial multiple peril.....                                     | 5,992,075                |                     | 5,291,174             | 700,901                        | 1,299,792                                        | 1,530,295                    | 470,398                                        | 41.2                                                                               |
| 6.                   | Mortgage guaranty.....                                             |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 8.                   | Ocean marine.....                                                  |                          | 808,839             | 677,403               | 131,436                        | 1,132,097                                        | 330,874                      | 932,659                                        | 63.7                                                                               |
| 9.                   | Inland marine.....                                                 | 1,357,322                | 9,700,222           | 10,044,731            | 1,012,813                      | 443,694                                          | 443,575                      | 1,012,932                                      | 31.9                                                                               |
| 10.                  | Financial guaranty.....                                            |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 11.1                 | Medical professional liability - occurrence.....                   |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 11.2                 | Medical professional liability - claims-made.....                  | 1,538,859                |                     | 1,288,794             | 250,065                        | 1,996,624                                        | 601,725                      | 1,644,964                                      | 53.3                                                                               |
| 12.                  | Earthquake.....                                                    |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 13.                  | Group accident and health.....                                     |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 14.                  | Credit accident and health (group and individual).....             |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 15.                  | Other accident and health.....                                     |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 16.                  | Workers' compensation.....                                         |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 17.1                 | Other liability - occurrence.....                                  | 9,485,304                | 2,666,918           | 9,711,544             | 2,440,678                      | 14,425,129                                       | 12,936,506                   | 3,929,301                                      | 26.1                                                                               |
| 17.2                 | Other liability - claims-made.....                                 | 4,708,568                | 97,736              | 4,407,241             | 399,063                        | 6,801,168                                        | 2,163,760                    | 5,036,471                                      | 49.0                                                                               |
| 17.3                 | Excess workers' compensation.....                                  |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 18.1                 | Products liability - occurrence.....                               | 1,984,002                | 43,616              | 1,449,993             | 577,625                        | 4,848,186                                        | 3,040,479                    | 2,385,332                                      | 57.7                                                                               |
| 18.2                 | Products liability - claims-made.....                              |                          |                     |                       | 0                              | 56,051                                           | 26,820                       | 29,231                                         | 44.0                                                                               |
| 19.1, 19.2           | Private passenger auto liability.....                              |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 19.3, 19.4           | Commercial auto liability.....                                     | 145,000                  |                     | 121,438               | 23,562                         | 142,581                                          | 157,627                      | 8,516                                          | 4.7                                                                                |
| 21.                  | Auto physical damage.....                                          |                          |                     |                       | 0                              | 3                                                |                              | 3                                              |                                                                                    |
| 22.                  | Aircraft (all perils).....                                         |                          | 21,077,818          | 16,975,798            | 4,102,020                      | 3,668,550                                        | 1,140,898                    | 6,629,672                                      | 60.1                                                                               |
| 23.                  | Fidelity.....                                                      |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 24.                  | Surety.....                                                        |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 26.                  | Burglary and theft.....                                            |                          |                     |                       | 0                              | 2,270                                            | 682                          | 1,588                                          | 50.9                                                                               |
| 27.                  | Boiler and machinery.....                                          | 14,086                   |                     | 14,086                | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 28.                  | Credit.....                                                        |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 29.                  | International.....                                                 |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 30.                  | Warranty.....                                                      |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 31.                  | Reinsurance - nonproportional assumed property.....                | XXX                      |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 32.                  | Reinsurance - nonproportional assumed liability.....               | XXX                      |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 33.                  | Reinsurance - nonproportional assumed financial lines.....         | XXX                      |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 34.                  | Aggregate write-ins for other lines of business.....               | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              |                                                                                    |
| 35.                  | TOTALS.....                                                        | 30,864,421               | 35,194,301          | 55,701,790            | 10,356,932                     | 35,223,394                                       | 22,558,867                   | 23,021,459                                     | 45.8                                                                               |
| DETAILS OF WRITE-INS |                                                                    |                          |                     |                       |                                |                                                  |                              |                                                |                                                                                    |
| 3401.                | .....                                                              |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 3402.                | .....                                                              |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 3403.                | .....                                                              |                          |                     |                       | 0                              |                                                  |                              | 0                                              |                                                                                    |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page..... | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              | XXX                                                                                |
| 3499.                | Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....       | 0                        | 0                   | 0                     | 0                              | 0                                                | 0                            | 0                                              |                                                                                    |

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) | Net Unpaid Loss Adjustment Expenses |
| 1.                   | Fire.....                                                          | 1,443,057       | 357,312             | 1,622,295                                                                 | 178,074                                                          | 252,061                   | 67,141              | 281,150           | 216,126                                 | 62,420                              |
| 2.                   | Allied lines.....                                                  | 203,390         | 218,565             | 368,668                                                                   | 53,287                                                           | 1,005,689                 |                     | 867,853           | 191,123                                 | 66,160                              |
| 3.                   | Farmowners multiple peril.....                                     |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 4.                   | Homeowners multiple peril.....                                     |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 5.                   | Commercial multiple peril.....                                     | 2,698,129       |                     | 2,417,528                                                                 | 280,601                                                          | 6,127,130                 |                     | 5,107,939         | 1,299,792                               | 878,148                             |
| 6.                   | Mortgage guaranty.....                                             |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 8.                   | Ocean marine.....                                                  |                 | 2,243,879           | 1,879,248                                                                 | 364,631                                                          | 7,618                     | 4,715,246           | 3,955,398         | 1,132,097                               | 161,158                             |
| 9.                   | Inland marine.....                                                 | 88,376          | 886,555             | 824,255                                                                   | 150,676                                                          | 1,273,470                 | 1,208,240           | 2,188,692         | 443,694                                 | 109,287                             |
| 10.                  | Financial guaranty.....                                            |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 11.1                 | Medical professional liability - occurrence.....                   |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 11.2                 | Medical professional liability - claims-made.....                  | 8,039,463       | 2,500               | 6,735,144                                                                 | 1,306,819                                                        | 4,235,426                 | 9,531               | 3,555,152         | 1,996,624                               | 769,519                             |
| 12.                  | Earthquake.....                                                    |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 13.                  | Group accident and health.....                                     |                 |                     |                                                                           | 0                                                                |                           |                     |                   | (a).....0                               |                                     |
| 14.                  | Credit accident and health (group and individual).....             |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 15.                  | Other accident and health.....                                     |                 |                     |                                                                           | 0                                                                |                           |                     |                   | (a).....0                               |                                     |
| 16.                  | Workers' compensation.....                                         |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 17.1                 | Other liability - occurrence.....                                  | 11,138,515      | 5,868,618           | 14,071,686                                                                | 2,935,447                                                        | 59,027,557                | 15,019,983          | 62,557,858        | 14,425,129                              | 8,758,858                           |
| 17.2                 | Other liability - claims-made.....                                 | 14,575,215      | 2,898,577           | 15,560,840                                                                | 1,912,952                                                        | 39,922,557                | 9,516,832           | 44,551,173        | 6,801,168                               | 4,076,265                           |
| 17.3                 | Excess workers' compensation.....                                  |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 18.1                 | Products liability - occurrence.....                               | 3,352,646       | 101,001             | 2,660,374                                                                 | 793,273                                                          | 16,496,316                | 6,557,296           | 18,998,699        | 4,848,186                               | 3,602,992                           |
| 18.2                 | Products liability - claims-made.....                              | 155,000         |                     | 129,813                                                                   | 25,187                                                           | 185,877                   |                     | 155,013           | 56,051                                  | 34,308                              |
| 19.1, 19.2           | Private passenger auto liability.....                              |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 19.3, 19.4           | Commercial auto liability.....                                     | 37,501          | 268,319             | 256,125                                                                   | 49,695                                                           | 40,878                    | 513,828             | 461,820           | 142,581                                 | 32,952                              |
| 21.                  | Auto physical damage.....                                          |                 |                     |                                                                           | 0                                                                | 17                        |                     | 14                | 3                                       |                                     |
| 22.                  | Aircraft (all perils).....                                         |                 | 8,621,415           | 7,220,435                                                                 | 1,400,980                                                        | 131,535                   | 15,202,867          | 13,066,832        | 3,668,550                               | 2,174,131                           |
| 23.                  | Fidelity.....                                                      |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 24.                  | Surety.....                                                        |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 26.                  | Burglary and theft.....                                            |                 |                     |                                                                           | 0                                                                | 13,969                    |                     | 11,699            | 2,270                                   | 264                                 |
| 27.                  | Boiler and machinery.....                                          | 2,500           |                     | 2,500                                                                     | 0                                                                | 45,240                    |                     | 45,240            | 0                                       |                                     |
| 28.                  | Credit.....                                                        |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 29.                  | International.....                                                 |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 30.                  | Warranty.....                                                      |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 31.                  | Reinsurance - nonproportional assumed property.....                | XXX             |                     |                                                                           | 0                                                                | XXX                       |                     |                   | 0                                       |                                     |
| 32.                  | Reinsurance - nonproportional assumed liability.....               | XXX             |                     |                                                                           | 0                                                                | XXX                       |                     |                   | 0                                       |                                     |
| 33.                  | Reinsurance - nonproportional assumed financial lines.....         | XXX             |                     |                                                                           | 0                                                                | XXX                       |                     |                   | 0                                       |                                     |
| 34.                  | Aggregate write-ins for other lines of business.....               | 0               | 0                   | 0                                                                         | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
| 35.                  | TOTALS.....                                                        | 41,733,792      | 21,466,741          | 53,748,911                                                                | 9,451,622                                                        | 128,765,340               | 52,810,964          | 155,804,532       | 35,223,394                              | 20,726,462                          |
| DETAILS OF WRITE-INS |                                                                    |                 |                     |                                                                           |                                                                  |                           |                     |                   |                                         |                                     |
| 3401.                | .....                                                              |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 3402.                | .....                                                              |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 3403.                | .....                                                              |                 |                     |                                                                           | 0                                                                |                           |                     |                   | 0                                       |                                     |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page..... | 0               | 0                   | 0                                                                         | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |
| 3499.                | Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....       | 0               | 0                   | 0                                                                         | 0                                                                | 0                         | 0                   | 0                 | 0                                       | 0                                   |

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

CATLIN SPECIALTY INSURANCE COMPANY  
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.....                                                                                 | 41,042,699                  |                                   |                        | 41,042,699     |
| 1.2 Reinsurance assumed.....                                                                    | 27,339,841                  |                                   |                        | 27,339,841     |
| 1.3 Reinsurance ceded.....                                                                      | 61,583,431                  |                                   |                        | 61,583,431     |
| 1.4 Net claim adjustment services (1.1 + 1.2 - 1.3).....                                        | 6,799,109                   | 0                                 | 0                      | 6,799,109      |
| 2. Commission and brokerage:                                                                    |                             |                                   |                        |                |
| 2.1 Direct, excluding contingent.....                                                           |                             | 34,776,536                        |                        | 34,776,536     |
| 2.2 Reinsurance assumed, excluding contingent.....                                              |                             | 38,010,601                        |                        | 38,010,601     |
| 2.3 Reinsurance ceded, excluding contingent.....                                                |                             | 94,331,346                        |                        | 94,331,346     |
| 2.4 Contingent - direct.....                                                                    |                             | 863,087                           |                        | 863,087        |
| 2.5 Contingent - reinsurance assumed.....                                                       |                             | 2,230,000                         |                        | 2,230,000      |
| 2.6 Contingent - reinsurance ceded.....                                                         |                             | 1,082,580                         |                        | 1,082,580      |
| 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                           | (19,533,702)                      | 0                      | (19,533,702)   |
| 3. Allowances to manager and agents.....                                                        |                             | 32,366                            |                        | 32,366         |
| 4. Advertising.....                                                                             | 327                         | 451,654                           |                        | 451,981        |
| 5. Boards, bureaus and associations.....                                                        |                             | 2,205,281                         |                        | 2,205,281      |
| 6. Surveys and underwriting reports.....                                                        |                             |                                   |                        | 0              |
| 7. Audit of assureds' records.....                                                              |                             | 57                                |                        | 57             |
| 8. Salary and related items:                                                                    |                             |                                   |                        |                |
| 8.1 Salaries.....                                                                               | 3,140,695                   | 14,663,058                        |                        | 17,803,753     |
| 8.2 Payroll taxes.....                                                                          |                             |                                   |                        | 0              |
| 9. Employee relations and welfare.....                                                          | 676,790                     | 5,044,342                         |                        | 5,721,132      |
| 10. Insurance.....                                                                              | (406)                       | 257,310                           |                        | 256,904        |
| 11. Directors' fees.....                                                                        |                             |                                   |                        | 0              |
| 12. Travel and travel items.....                                                                | 230,015                     | 1,609,958                         |                        | 1,839,973      |
| 13. Rent and rent items.....                                                                    | 354,189                     | 1,686,340                         |                        | 2,040,529      |
| 14. Equipment.....                                                                              |                             | 527,154                           |                        | 527,154        |
| 15. Cost or depreciation of EDP equipment and software.....                                     |                             | 3,129,493                         |                        | 3,129,493      |
| 16. Printing and stationery.....                                                                | 353                         | 144,851                           |                        | 145,204        |
| 17. Postage, telephone and telegraph, exchange and express.....                                 | 778                         | 326,927                           |                        | 327,705        |
| 18. Legal and auditing.....                                                                     | 3,934                       | (170,605)                         |                        | (166,671)      |
| 19. Totals (Lines 3 to 18).....                                                                 | 4,406,675                   | 29,908,186                        | 0                      | 34,314,861     |
| 20. Taxes, licenses and fees:                                                                   |                             |                                   |                        |                |
| 20.1 State and local insurance taxes deducting guaranty association credits<br>of \$.....0..... |                             | 4,139,368                         |                        | 4,139,368      |
| 20.2 Insurance department licenses and fees.....                                                |                             | 101,282                           |                        | 101,282        |
| 20.3 Gross guaranty association assessments.....                                                |                             |                                   |                        | 0              |
| 20.4 All other (excluding federal and foreign income and real estate).....                      |                             | 118,760                           |                        | 118,760        |
| 20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4).....                            | 0                           | 4,359,410                         | 0                      | 4,359,410      |
| 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                                 | 435,223                | 435,223        |
| 25. Total expenses incurred.....                                                                | 11,205,784                  | 14,733,894                        | 435,223                | (a) 26,374,901 |
| 26. Less unpaid expenses - current year.....                                                    | 20,726,462                  | 5,837,620                         |                        | 26,564,082     |
| 27. Add unpaid expenses - prior year.....                                                       | 13,825,937                  | 8,278,240                         |                        | 22,104,177     |
| 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).....                                     | 4,305,259                   | 17,174,514                        | 435,223                | 21,914,996     |

DETAILS OF WRITE-INS

|                                                                          |   |   |         |         |
|--------------------------------------------------------------------------|---|---|---------|---------|
| 2401. Investment fees.....                                               |   |   | 435,223 | 435,223 |
| 2402. ....                                                               |   |   |         | 0       |
| 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 | 435,223 | 435,223 |

(a) Includes management fees of \$.....38,635,342 to affiliates and \$.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

|      |                                                                          | 1                        | 2                     |
|------|--------------------------------------------------------------------------|--------------------------|-----------------------|
|      |                                                                          | Collected<br>During Year | Earned<br>During Year |
| 1.   | U.S. government bonds.....                                               | (a).....1,189,720        | .....1,356,396        |
| 1.1  | Bonds exempt from U.S. tax.....                                          | (a).....(3,341)          | .....825              |
| 1.2  | Other bonds (unaffiliated).....                                          | (a).....2,824,176        | .....2,866,706        |
| 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).....74,736           | .....57,630           |
| 7.   | Derivative instruments.....                                              | (f).....                 | .....                 |
| 8.   | Other invested assets.....                                               | .....                    | .....                 |
| 9.   | Aggregate write-ins for investment income.....                           | .....0                   | .....0                |
| 10.  | Total gross investment income.....                                       | .....4,085,291           | .....4,281,557        |
| 11.  | Investment expenses.....                                                 |                          | (g).....435,223       |
| 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).....                              |                          | .....435,223          |
| 17.  | Net investment income (Line 10 minus Line 16).....                       |                          | .....3,846,334        |

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 \$.....96,802 accrual of discount less \$.....808,871 amortization of premium and less \$.....379,258 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 \$.....2,547 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                                                           | 2                                | 3                                                        | 4                                              | 5                                                                  |
|------|-------------------------------------------------------------|----------------------------------|----------------------------------------------------------|------------------------------------------------|--------------------------------------------------------------------|
|      | Realized<br>Gain (Loss)<br>on Sales<br>or Maturity          | Other<br>Realized<br>Adjustments | Total Realized<br>Capital Gain (Loss)<br>(Columns 1 + 2) | Change in<br>Unrealized<br>Capital Gain (Loss) | Change in<br>Unrealized<br>Foreign Exchange<br>Capital Gain (Loss) |
| 1.   | U.S. government bonds.....360,692                           | .....                            | .....360,692                                             | .....                                          | .....                                                              |
| 1.1  | Bonds exempt from U.S. tax.....                             | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 1.2  | Other bonds (unaffiliated).....746,214                      | .....                            | .....746,214                                             | .....212,064                                   | .....                                                              |
| 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.....3,802 | .....                            | .....3,802                                               | .....                                          | .....                                                              |
| 7.   | Derivative instruments.....                                 | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 8.   | Other invested assets.....                                  | .....                            | .....0                                                   | .....                                          | .....                                                              |
| 9.   | Aggregate write-ins for capital gains (losses).....0        | .....0                           | .....0                                                   | .....0                                         | .....0                                                             |
| 10.  | Total capital gains (losses).....1,110,708                  | .....0                           | .....1,110,708                                           | .....212,064                                   | .....0                                                             |

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. Derivatives.....                                                                                                         |                                                  |                                                | .....0                                                          |
| 8. Other invested assets (Schedule BA).....                                                                                 |                                                  |                                                | .....0                                                          |
| 9. Receivables for securities.....                                                                                          |                                                  |                                                | .....0                                                          |
| 10. Securities lending reinvested collateral assets.....                                                                    |                                                  |                                                | .....0                                                          |
| 11. Aggregate write-ins for invested assets.....                                                                            | .....0                                           | .....0                                         | .....0                                                          |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....                                                                | .....0                                           | .....0                                         | .....0                                                          |
| 13. Title plants (for Title insurers only).....                                                                             |                                                  |                                                | .....0                                                          |
| 14. Investment income due and accrued.....                                                                                  |                                                  |                                                | .....0                                                          |
| 15. Premiums and considerations:                                                                                            |                                                  |                                                |                                                                 |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....                                             | .....43,064                                      | .....147,310                                   | .....104,246                                                    |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due.....                       |                                                  |                                                | .....0                                                          |
| 15.3 Accrued retrospective premiums.....                                                                                    |                                                  |                                                | .....0                                                          |
| 16. Reinsurance:                                                                                                            |                                                  |                                                |                                                                 |
| 16.1 Amounts recoverable from reinsurers.....                                                                               |                                                  |                                                | .....0                                                          |
| 16.2 Funds held by or deposited with reinsured companies.....                                                               |                                                  |                                                | .....0                                                          |
| 16.3 Other amounts receivable under reinsurance contracts.....                                                              |                                                  |                                                | .....0                                                          |
| 17. Amounts receivable relating to uninsured plans.....                                                                     |                                                  |                                                | .....0                                                          |
| 18.1 Current federal and foreign income tax recoverable and interest thereon.....                                           |                                                  |                                                | .....0                                                          |
| 18.2 Net deferred tax asset.....                                                                                            |                                                  |                                                | .....0                                                          |
| 19. Guaranty funds receivable or on deposit.....                                                                            |                                                  |                                                | .....0                                                          |
| 20. Electronic data processing equipment and software.....                                                                  |                                                  |                                                | .....0                                                          |
| 21. Furniture and equipment, including health care delivery assets.....                                                     | .....922,794                                     | .....1,149,131                                 | .....226,337                                                    |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates.....                                             |                                                  |                                                | .....0                                                          |
| 23. Receivables from parent, subsidiaries and affiliates.....                                                               |                                                  |                                                | .....0                                                          |
| 24. Health care and other amounts receivable.....                                                                           |                                                  |                                                | .....0                                                          |
| 25. Aggregate write-ins for other than invested assets.....                                                                 | .....164,190                                     | .....382,405                                   | .....218,215                                                    |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25)..... | .....1,130,048                                   | .....1,678,846                                 | .....548,798                                                    |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                            |                                                  |                                                | .....0                                                          |
| 28. TOTALS (Lines 26 and 27).....                                                                                           | .....1,130,048                                   | .....1,678,846                                 | .....548,798                                                    |

DETAILS OF WRITE-INS

|                                                                          |              |              |              |
|--------------------------------------------------------------------------|--------------|--------------|--------------|
| 1101. ....                                                               |              |              | .....0       |
| 1102. ....                                                               |              |              | .....0       |
| 1103. ....                                                               |              |              | .....0       |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | .....0       | .....0       | .....0       |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....       | .....0       | .....0       | .....0       |
| 2501. Prepaid expenses.....                                              | .....164,190 | .....382,405 | .....218,215 |
| 2502. ....                                                               |              |              | .....0       |
| 2503. ....                                                               |              |              | .....0       |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | .....0       | .....0       | .....0       |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | .....164,190 | .....382,405 | .....218,215 |

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies

#### A. Accounting Practices

The financial statements of Catlin Specialty Insurance Company (the “Company”) are presented on the basis of accounting practices prescribed or permitted by the Delaware State Insurance Department (the “DID”).

The State of Delaware requires insurance companies domiciled in the state of Delaware to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners’ *Accounting and Practices and Procedures Manual* (the “NAIC Manual”) subject to any deviations prescribed or permitted by the DID.

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

#### C. Accounting Policy

Premiums are earned pro rata over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding fee allowances on reinsurance agreements.

In addition, the Company uses the following accounting policies:

1. Short-term investments are stated at amortized cost.
2. Investment grade bonds with NAIC designations of 1 or 2 not backed by other loans are stated at amortized value using the interest method. Non-investment grade bonds with NAIC designations 3 through 6 are stated at the lower of amortized value or fair value.
3. Unaffiliated common stocks are stated at fair market value. The Company has no investments in common stocks.
4. Preferred stocks are stated at the lower of amortized cost or fair market value. The Company has no investments in preferred stocks.
5. The Company has no investments in mortgage loans.
6. Loan-backed and structured securities (collectively, loan-backed securities) are stated at amortized cost except those with an initial NAIC designation of “3” or below which are stated at the lower of amortized cost or fair value. Amortization of purchase premiums and discounts is calculated using the effective yield method. The Company periodically updates its estimates of cash flows, including new prepayment assumptions, for loan-backed securities. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For loan-backed securities where the collection of all contractual cash flows is not probable, the Company, (a) recognizes the accretable yield over the life of the loan backed security as determined at the acquisition or transaction date, (b) continues to estimate cash flows expected to be collected at least quarterly, and (c) recognizes an other-than-temporary impairment loss if the loan-backed security is impaired (i.e., the fair value is less than the amortized cost basis) and there is a decrease in the cash flows expected to be collected. If the Company intends to sell an impaired loan-backed security or does not have the intent and ability to retain the impaired loan-backed security for a period of time sufficient to recover the amortized cost basis, an other-than-temporary impairment has occurred. In these situations, the other-than-temporary impairment loss recognized is the difference between the amortized cost basis and fair value.
7. The Company has no investments in subsidiaries, controlled or affiliated companies.
8. The Company has no investments in joint ventures, partnerships or limited liability companies.
9. The Company has no investments in derivatives.
10. The Company anticipates investment income as a factor in premium deficiency calculations.
11. Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.
12. Effective January 1, 2010, the capitalization policy was modified; the Company increased the minimum threshold at which purchased assets are capitalized from \$1,000 to \$5,000. The revision was made to take a more conservative approach; smaller items would be expensed and therefore avoid the higher expense of keeping track of numerous small items.

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

A. Accounting Changes and Correction of Errors

Not applicable

3. Business Combinations and Goodwill

A. Statutory Purchase Method

Not applicable

B. Statutory Merger

Not applicable

C. Impairment Loss

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

Not applicable

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

1.

When applying the retrospective method, the Company uses historical cash flows and has elected not to use book values as of January 1, 1994 as the cost for securities purchased prior to January 1, 1994. The Company does not hold any securities purchased prior to January 1, 1994.
2.

Prepayment assumptions for mortgage-backed securities, asset-backed securities and collateralized mortgage obligations were generated using a purchased prepayment model. The prepayment model uses a number of factors to estimate prepayment activity including the time of year (seasonality), current levels of interest rates (refinancing incentive), economic activity (including housing turnover) and term and age of the underlying collateral (burnout, seasoning).
3.

The Company has no negative yield situations requiring a change from the retrospective to prospective method.

E. Repurchase Agreements and/or Securities Lending Transactions

For repurchase agreements, Company policies require a minimum of 100% of the value of the repurchase agreement is collateralized with US Treasury or US Government Agency securities.

F. Real Estate

Not applicable

G. Low-income Housing Tax Credits (LIHTC)

Not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

- A.

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

The Company did not recognize any impairment write down for its investments in joint ventures, partnerships and limited liability companies during the statement periods.

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

A. Due and accrued income is excluded from surplus on the following bases:

Investment income due and accrued over 90 days past due is nonadmitted and is excluded from surplus.

B. The Company has no nonadmitted investment income due and accrued.

8. Derivative Instruments

Not applicable

9. Income Taxes

A. The net deferred tax asset/(liability) at December 31 and the change from the prior year are comprised of the following components:

|                                                  | 12/31/2010   |         |              | 12/31/2009   |            |              | Change       |
|--------------------------------------------------|--------------|---------|--------------|--------------|------------|--------------|--------------|
|                                                  | Ordinary     | Capital | Total        | Ordinary     | Capital    | Total        |              |
| Total gross deferred tax assets                  | \$ 8,282,956 | \$ 253  | \$ 8,283,209 | \$ 5,389,583 | \$ 162,972 | \$ 5,552,555 | \$ 2,730,654 |
| Valuation allowance adjustment                   | (7,924,556)  | (253)   | (7,924,809)  | (4,875,444)  | (162,972)  | (5,038,416)  | (2,886,393)  |
| Adjusted gross deferred tax assets               | 358,400      | -       | 358,400      | 514,139      | -          | 514,139      | (155,739)    |
| Total gross deferred tax liabilities             | (358,400)    | -       | (358,400)    | (514,139)    | -          | (514,139)    | 155,739      |
| Net deferred tax assets /(liabilities)           | -            | -       | -            | -            | -          | -            | -            |
| Total deferred tax assets nonadmitted            | -            | -       | -            | -            | -          | -            | -            |
| Net admitted deferred tax assets / (liabilities) | \$ -         | \$ -    | \$ -         | \$ -         | \$ -       | \$ -         | \$ -         |
| Net Change in total DTAs nonadmitted             | \$ -         |         |              |              |            |              |              |

(a) The Company did not elect to admit additional deferred tax assets pursuant to paragraph 10.e. for the year ended December 31, 2010 or 2009. SSAP 10R was effective December 31, 2009.

The amount of adjusted gross deferred tax assets admitted under each component of SSAP 10R:

|                                                                                                                                                                | 12/31/2010     |                |                | 12/31/2009     |                |                | Change         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|
|                                                                                                                                                                | Ordinary       | Capital        | Total          | Ordinary       | Capital        | Total          |                |
| Admitted under paragraph 10.a.<br>Paragraph 10.b., lesser of:<br>Admitted under paragraph 10.b.i<br>Admitted under paragraph 10.b.ii                           | \$ -<br>-<br>- | \$ -<br>-<br>- | \$ -<br>-<br>- | \$ -<br>-<br>- | \$ -<br>-<br>- | \$ -<br>-<br>- | \$ -<br>-<br>- |
| Admitted under paragraph 10.b. (lesser of b.i. or b.ii)                                                                                                        | -              | -              | -              | -              | -              | -              | -              |
| Admitted under paragraph 10.c.                                                                                                                                 | 358,400        | -              | 358,400        | 514,139        | -              | 514,139        | (155,739)      |
| Total admitted from the application of paragraph 10.a - 10.c.                                                                                                  | 358,400        | -              | 358,400        | 514,139        | -              | 514,139        | (155,739)      |
| Admitted under paragraph 10.e.i.<br>Paragraph 10.e.ii., lesser of:<br>Admitted under paragraph 10.e.ii.a<br>Admitted under paragraph 10.e.ii.b                 | -<br>-<br>-    | -<br>-<br>-    | -<br>-<br>-    | -<br>-<br>-    | -<br>-<br>-    | -<br>-<br>-    | -<br>-<br>-    |
| Admitted under paragraph 10.e.ii. (lesser of e.ii.a or e.ii.b)<br>Admitted under paragraph 10.e.iii.<br>Total admitted from the application of paragraph 10.e. | -<br>-<br>-    | -<br>-<br>-    | -<br>-<br>-    | -<br>-<br>-    | -<br>-<br>-    | -<br>-<br>-    | -<br>-<br>-    |
| Total admitted adjusted gross deferred tax assets                                                                                                              | \$ 358,400     | \$ -           | \$ 358,400     | \$ 514,139     | \$ -           | \$514,139      | \$ (155,739)   |

The Company's risk based capital level used for purposes of paragraph 10.d. is based on authorized control level risk based capital of \$ 26,352,497 and total adjusted capital of \$102,906,748.

The increased amount by tax character, and the change in such, of admitting adjusted gross DTAs as the result of the application of paragraph 10.e.:

|                                   | Ordinary | Capital | Total | Change |
|-----------------------------------|----------|---------|-------|--------|
| Increased amount of admitted DTAs | \$ -     | \$ -    | \$ -  | \$ -   |

The amount of admitted DTAs, admitted assets, statutory surplus and total adjusted capital in the risk based capital calculation and the increased amount of DTAs, admitted assets and surplus as the result of the application of paragraph 10.e.:

|                        | After Application of 10 .a., b., c. | Increase After Application of 10.e. |
|------------------------|-------------------------------------|-------------------------------------|
| Admitted DTAs          | 358,400                             | -                                   |
| Admitted assets        | 303,353,445                         | -                                   |
| Statutory surplus      | 102,906,748                         | -                                   |
| Total adjusted capital | 102,906,748                         | -                                   |



NOTES TO FINANCIAL STATEMENTS

The change in deferred income taxes reported in surplus before consideration of nonadmitted assets is comprised of the following components:

|                                                         | 12/31/2010 |         | 12/31/2009 |         | Change       |
|---------------------------------------------------------|------------|---------|------------|---------|--------------|
| Adjusted gross deferred tax assets                      | \$         | 358,400 | \$         | 514,139 | \$ (155,739) |
| Gross deferred tax liabilities                          |            | 358,400 |            | 514,139 | (155,739)    |
| Net deferred tax asset                                  | \$         | -       | \$         | -       | \$ -         |
|                                                         |            |         |            |         |              |
| Deferred tax on change in net unrealized capital losses |            |         |            | \$      | (74,222)     |
| Change in net deferred income tax                       |            |         |            | \$      | (74,222)     |

B. Unrecognized deferred tax liabilities

There are no temporary differences for which deferred tax liabilities are not recognized.

C. Current income taxes incurred consist of the following major components:

|                                         | 12/31/2010 |           | 12/31/2009 |           |
|-----------------------------------------|------------|-----------|------------|-----------|
| Current year tax expense (benefit)      | \$         | 4,813,782 | \$         | 776,363   |
| Federal income tax on net capital gains |            | 300,252   |            | 831,478   |
| Prior year adjustments                  |            | 202,069   |            | 124,032   |
| Current income taxes incurred           | \$         | 5,316,103 | \$         | 1,731,873 |

Deferred income tax assets and liabilities consist of the following major components:

|                                             | 12/31/2010   |         |              | 12/31/2009   |           |              | Change       |
|---------------------------------------------|--------------|---------|--------------|--------------|-----------|--------------|--------------|
|                                             | Ordinary     | Capital | Total        | Ordinary     | Capital   | Total        |              |
| Deferred tax assets:                        |              |         |              |              |           |              |              |
| Discounting of unpaid losses                | \$ 2,409,010 | \$ -    | \$ 2,409,010 | \$ 1,571,086 | \$ -      | \$ 1,571,086 | \$ 837,924   |
| Unearned premium reserve                    | 1,774,793    | -       | 1,774,793    | 1,540,749    | -         | 1,540,749    | 234,044      |
| Accrued compensation                        | 2,851,529    | -       | 2,851,529    | 1,000,460    | -         | 1,000,460    | 1,851,069    |
| Capitalized intangibles                     | 596,380      | -       | 596,380      | 663,578      | -         | 663,578      | (67,198)     |
| Accrued expenses                            | 141,587      | -       | 141,587      | 91,333       | -         | 91,333       | 50,254       |
| Investments                                 | 44,935       | -       | 44,935       | 47,709       | -         | 47,709       | (2,774)      |
| Security impairments                        | -            | 253     | 253          | -            | 88,750    | 88,750       | (88,497)     |
| Statutory nonadmitted assets                | 395,517      | -       | 395,517      | 453,754      | -         | 453,754      | (58,237)     |
| Net operating loss carry-forwards           | -            | -       | -            | -            | -         | -            | -            |
| Unrealized losses                           | -            | -       | -            | -            | 74,222    | 74,222       | (74,222)     |
| Other                                       | 69,205       | -       | 69,205       | 20,914       | -         | 20,914       | 48,291       |
| Total gross deferred tax assets             | 8,282,956    | 253     | 8,283,209    | 5,389,583    | 162,972   | 5,552,555    | 2,730,654    |
| Valuation allowance adjustment              | (7,924,556)  | (253)   | (7,924,809)  | (4,875,444)  | (162,972) | (5,038,416)  | (2,886,393)  |
| Total adjusted gross deferred tax assets    | 358,400      | -       | 358,400      | 514,139      | -         | 514,139      | (155,739)    |
| Nonadmitted deferred tax assets             | -            | -       | -            | -            | -         | -            | -            |
| Admitted deferred tax assets                | \$ 358,400   | \$ -    | \$ 358,400   | \$ 514,139   | \$ -      | \$ 514,139   | \$ (155,739) |
| Deferred tax liabilities:                   |              |         |              |              |           |              |              |
| Investments                                 | (107,772)    | -       | (107,772)    | (229,166)    | -         | (229,166)    | 121,394      |
| Fixed assets                                | (112,922)    | -       | (112,922)    | (275,838)    | -         | (275,838)    | 162,916      |
| Other                                       | (137,706)    | -       | (137,706)    | (9,135)      | -         | (9,135)      | (128,571)    |
| Total deferred tax liabilities              | (358,400)    | -       | (358,400)    | (514,139)    | -         | (514,139)    | 155,739      |
| Net admitted deferred tax asset (liability) | \$ -         | \$ -    | \$ -         | \$ -         | \$ -      | \$ -         | \$ -         |

The valuation allowance adjustment to gross deferred tax assets as of December 31, 2010 was \$7,924,809. The net change in the total valuation allowance adjustments for the year ended December 31, 2010 was an increase of \$2,886,393. The valuation allowance adjustment at 2010 is due to the historical trend of taxable losses experienced by the Company and the risks and uncertainties in estimating future income to support the reliability of deferred tax assets. Taxable income (loss) for the years ended December 31, 2010, 2009 and 2008 was \$14,788,787, \$4,558,000, and \$1,100,000 respectively. Based on the level of historical taxable income and projections for future taxable income over the periods for which the deferred taxes are deductible, management believes that it is more likely than not that the Company will not realize the benefits of these differences.

NOTES TO FINANCIAL STATEMENTS

D. The Company's income tax incurred and change in deferred income tax differs from the amount obtained by applying the federal statutory rate of 35% to income before income taxes as follows:

|                                                                            | 12/31/2010   | 12/31/2009   |
|----------------------------------------------------------------------------|--------------|--------------|
| Current income taxes incurred                                              | \$ 5,316,103 | \$ 1,731,873 |
| Change in deferred income tax (without tax on unrealized gains and losses) | -            | 4,711,278    |
| Total income tax reported                                                  | \$ 5,316,103 | \$ 6,443,151 |
| Income before taxes                                                        | 6,308,838    | 2,554,617    |
|                                                                            | 35%          | 35%          |
| Expected Income tax expense (benefit) at 35% statutory rate                | 2,208,093    | 894,116      |
| Increase (decrease) in actual tax reported resulting from:                 |              |              |
| a. Dividends received deduction                                            | -            | -            |
| b. Nondeductible expenses for meals, penalties, and lobbying               | 76,135       | 63,730       |
| c. Tax-exempt income                                                       | (289)        | (37,620)     |
| d. Change in deferred taxes on nonadmitted assets                          | 58,237       | 576,111      |
| e. Change in valuation allowance adjustment                                | 2,960,615    | 5,038,416    |
| f. Other                                                                   | 13,312       | (91,602)     |
| Total income tax reported                                                  | \$ 5,316,103 | \$ 6,443,151 |

E. Operating Loss Carry-Forwards

As of December 31, 2010, there are no operating losses or tax credit carry-forwards available for tax purposes.

The amounts of federal income taxes incurred that are available for recoupment in the event of future net losses are:

|      | Ordinary     | Capital    | Total        |
|------|--------------|------------|--------------|
| 2010 | \$ 5,015,851 | \$ 300,252 | \$ 5,316,103 |
| 2009 | -            | -          | -            |
| 2008 | -            | -          | -            |

F. Consolidated federal income tax return:

The Company files a consolidated federal income tax return under a tax sharing agreement. The tax agreement was amended in 2009 to allow the companies within the consolidated group to receive the benefit for any tax assets they may be entitled to, even if the holding company, Catlin Inc., may not be able to currently take advantage of this benefit when it files a consolidated tax return.

The written agreement approved by the Company’s Board of Directors states that the total consolidated federal income tax for all entities is allocated to each entity in the following manner: The method of allocation is subject to a written agreement, whereby allocation is made primarily on a separate return basis with current credit for any net operating losses or other items utilized by the separate companies whether or not currently taken in the consolidated tax return. Intercompany tax balances are settled 30 days after filing the consolidated return.

The Company's federal income tax return for December 31, 2009 was consolidated with:

Catlin, Incorporated  
Catlin Underwriting Agency U.S. Inc., of New York  
Catlin Underwriting Agency U.S. Inc., of Louisiana  
Catlin Underwriting Agency U.S., Inc.  
Catlin Underwriting Inc.  
Catlin Insurance Company, Inc.  
Catlin Insurance Services of California, Inc.

The Company's federal income tax return for December 31, 2010 is consolidated with:

Catlin, Incorporated  
Catlin Insurance Services, Inc.  
Catlin Underwriting Inc.  
Catlin Insurance Company, Inc.

The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

The availability of tax-planning strategies resulted in an increase of the Company’s adjusted gross DTA by approximately 0%, of which approximately 0% and 0% was ordinary and capital for tax purposes, respectively. Available tax-planning strategies increased the Company’s net admitted deferred tax assets by approximately 0%, of which approximately 0% and 0% was ordinary and capital for tax purposes, respectively.

10. Information Concerning Parent, Subsidiaries and Affiliates and other Related Parties

A. Nature of Relationships

Catlin Specialty Insurance Company, a Delaware State Corporation, is a wholly owned subsidiary of Catlin, Inc. (the "Parent"), a wholly owned subsidiary of Catlin North American Holdings, LTD, whose ultimate parent is Catlin Group Limited.

B. Detail of Transactions greater than ½% of Admitted Assets

In 2010 and 2009, the Company paid \$125,291,010 and \$55,290,602, respectively, to an affiliated company, Catlin Insurance Company, Ltd., for settlements under a quota share reinsurance agreement.

NOTES TO FINANCIAL STATEMENTS

C. Changes in Terms of Intercompany Arrangements

The Company’s employees, related payroll services and expenses were transferred, for administrative purposes to an affiliate, Catlin Insurance Company, Inc. (CICI), on January 1, 2010. In 2009 and prior, the Company had incurred employee related expenses for the benefit of itself and its affiliates. The Company was reimbursed for the affiliates’ share of the expenses via a management fee. In 2010, as a result of the transfer of its employees, CICI will charge the Company a management fee. The Company does not expect this change to impact its relative share of employee related expenses.

D. Amounts due to or from related parties

Intercompany receivables and payables are the result of various transactions between the Company and its parent and affiliates where settlement has not yet occurred. The Company reported \$3,250 due from affiliates and \$20,075,304 due to affiliates at December 31, 2010. The Company reported \$13,866,330 due from affiliates and \$8,249,032 due to affiliates at December 31, 2009. These arrangements are subject to written agreements which regard that the intercompany balances be settled within 60 days.

E. Guarantees or Contingencies for Related Parties

Not applicable

F. Management, Service Contracts, Cost Sharing Arrangements.

The Company is party to an Administration and Services Agreement with Catlin, Inc. and its subsidiaries. Under the terms of the agreement, the Company charges Catlin, Inc. and its subsidiaries for certain claims, underwriting, and operation support services incurred by the Company. In addition, Catlin, Inc. charges the Company for certain retirement benefits related to employees providing services to the Company. The costs associated with those services are charged to the companies quarterly.

G. All outstanding shares of the Company are owned by Catlin, Inc., an insurance holding company domiciled in the State of Delaware.

H. Amount deducted for Investment in Upstream Company

Not applicable

I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets

Not applicable

J. Write down for Impairments of Investments in Subsidiary, Controlled or Affiliated Companies (SCA)

Not applicable

K. The Company does not have ownership in a foreign insurance subsidiary.

L. The Company does not have an investment in a downstream noninsurance holding company.

11. Debt

A. Debt, including Capital Notes

Not applicable

B. Federal Home Loan Bank (FHLB) Agreements

Not applicable

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

A. Defined Benefit Plan

Not applicable

B. Defined Contribution Plans

Not applicable

C. Multiemployer Plans

Not applicable

NOTES TO FINANCIAL STATEMENTS

D. Consolidated/Holding Company Plans

Expenses for employees of the Parent and its subsidiaries are charged to the Company as provided in the Administrative and Service Agreement. Included in these expenses are expenses for a qualified defined contribution pension plan (401(K) Profit Sharing Plan) and a nonqualified deferred compensation plan (Executive Nonqualified Excess Plan).

The Company is a participating company in the Parent’s 401(K) Profit Sharing Plan. The Company matches up to six percent of eligible compensation contributed by participating employees. In addition, the Company may make a profit sharing contribution to the accounts of eligible employees at the discretion of the Board.

Further, a select group of the Company’s management team participates in the Parent’s Executive Nonqualified Excess Plan. The Plan is a deferred compensation plan that allows participants to defer a portion of their compensation until a later date. Additionally, the Company makes contributions to the Executive Nonqualified Excess plan to partially account for contributions that are not allowed to be made to the 401(K) Plan because of compensation that exceeds IRS limits.

Costs allocated to the Company for these plans were \$3,041,609 for 2010 and \$1,719,902 for 2009.

E. Postemployment Benefits and Compensated Absences

Not applicable

F. Impact of Medicare Modernization Act on Postretirement Benefits

Not applicable

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

A. The Company has 3,000,000 shares authorized, issued and outstanding.  
All shares are Class A shares and have a par value of \$1.

B. The Company has no preferred stock authorized, issued or outstanding.

C, D. Dividend Restrictions

The maximum amount of dividends that can be paid by State of Delaware insurance companies to shareholders without prior approval of the Insurance Commissioner is the lesser of (a) 10% of policyholders’ surplus as of the preceding December 31st or (b) the net income from operations excluding realized capital gains. All dividends payments are restricted to unassigned funds as of the preceding December 31st. Statutory surplus at December 31, 2010 was \$102,906,748. During 2011, the Company cannot declare dividends as at December 31, 2010, it had an unassigned deficit of \$5,218,749. The Company did not pay dividends in 2010 or 2009.

E. There were no restrictions placed on the Company’s surplus, including for whom the surplus is being held.

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

The portion of unassigned funds (surplus) reduced by cumulative net unrealized losses is \$0.

J. Surplus Notes

Not applicable

K, L. Quasi-Reorganization

Not applicable

14. Contingencies

A. Contingent Commitments

The Company has no commitments or contingent commitments to a SCA entity, joint venture, partnership or limited liability company

NOTES TO FINANCIAL STATEMENTS

B. Guaranty Fund and Other Assessments

The Company has no known exposure to assessments nor does it carry an accrual for assessments.

C. Gain Contingencies

The Company has no gain contingencies.

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

The Company paid the following amount in the reporting period to settle claims extra contractual obligations or bad faith claims stemming from lawsuits.

|                                                                          |            |
|--------------------------------------------------------------------------|------------|
|                                                                          | Direct     |
| Claims related ECO and bad faith losses paid during the reporting period | \$ 117,250 |

Number of claims where amounts were paid to settle claims extra contractual obligations or bad faith claims resulting from lawsuit during reporting period.

| (a)<br>0-25<br>Claims | (b)<br>26-50<br>Claims | (c)<br>51-100<br>Claims | (e)<br>101-500<br>Claims | (d)<br>More than 500<br>Claims |
|-----------------------|------------------------|-------------------------|--------------------------|--------------------------------|
| X                     |                        |                         |                          |                                |

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [ X ] (g) Per Claimant [ ]

E. All Other Contingencies

Various lawsuits against the Company have arisen in the course of the Company’s business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The Company has no asset that it considers to be impaired.

15. Leases

A. Lessee Operating Lease

1. The Company leases office space under non-cancelable operating lease agreements with the latest lease expiring March 31, 2020. Rental expense for 2010 was approximately \$1,347,584 and \$1,206,342 for 2009. The Company allocates the expenses under the lease obligations to other affiliates via a management fee.
2. At January 1, 2011, the minimum aggregate rental commitments are as follows:

| Year Ending December 31 |                     | Operating Leases |
|-------------------------|---------------------|------------------|
| 1.                      | 2011                | \$1,744,455      |
| 2.                      | 2012                | \$1,610,407      |
| 3.                      | 2013                | \$1,435,458      |
| 4.                      | 2014                | \$1,355,908      |
| 5.                      | 2015 and thereafter | \$3,411,670      |

Certain rental commitments have renewal options extending through the year 2020. Some of these renewals are subject to adjustments in future periods.

3. The Company is not involved in any material sales–leaseback transactions.

B. Lessor Leases

Not applicable

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not applicable

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

A. Transfers of Receivables Reported as Sales

Not applicable

NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

Not applicable

18. Gain or Loss to the Reporting Entity from Uninsured 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 Contract

Not applicable

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

Not applicable

20. Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured at Fair Value

1. Fair Value Measurements by Levels 1, 2 and 3

The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows.

Level 1 – Quoted Prices in Active Markets for identical Assets and Liabilities: The Company has no assets or liabilities measured at fair value in this category.

Level 2 – Significant Other Observable Inputs: The Company has no assets or liabilities measured at fair value in this category.

Level 3 – Significant Unobservable Inputs: The Company has no assets or liabilities measured at fair value in this category.

All of the Company’s investments are carried at amortized cost, no table showing assets splits between the three levels is necessary.

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between Levels 1 and 2. This policy also applies to transfers into or out of Level 3.

2. Rollforward of Level 3 Items

The Company has no assets or liabilities measured at fair value in the Level 3 category.

3. Policy on Transfer Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3 were required.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The Company has no assets or liabilities measured at fair value in the Level 3 category.

There were no bonds carried at fair market value.

There were no common stocks carried at fair market value.

5. Derivatives Fair Values

Not applicable

NOTES TO FINANCIAL STATEMENTS

B. Other Fair Value Disclosures

Not applicable

C. Reasons Not Practical to Estimate Fair Value

Not applicable

21. Other Items

A. Extraordinary Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

Not applicable

D. Uncollectible Premiums Receivable

The Company had admitted assets of \$61,685,085 and \$24,718,964 for uncollected premiums and agents’ balances as of December 31, 2010 and 2009 respectively. The Company policy is to routinely assess the collectability of these receivables by performing monthly reviews of the premium receivable balances to identify any potential collection issues. Based on the Company analysis, \$63,627 and \$902,002 was deemed uncollectible and was written off during 2010 and 2009 respectively.

E. Business Interruption Insurance Recoveries

Not applicable

F. State Transferable Tax Credits

Not Applicable

G. Subprime-Mortgage-Related Risk Exposure

The subprime lending sector, also referred to as B-paper, near-prime, or second chance lending, is the sector of the mortgage lending industry which lends to borrowers who do not qualify for prime because of poor or insufficient . The term also refers to paper taken on property that cannot be sold on the , including loans on certain types of investment properties and certain types of self-employed individuals. Instability in the domestic and international credit markets due to problems in the subprime sector dictates the need for additional information related to exposure to subprime mortgage related risk. For purposes of this disclosure, subprime exposure is defined as the potential for financial loss through direct investment, indirect investment, or underwriting risk associated with risk from the subprime lending sector. For purposes of this note, subprime exposure is not limited solely to the risk associated with holding direct mortgage loans, but also includes any indirect risk through investments in debt securities, asset backed or structured securities, hedge funds, common stock, subsidiaries and affiliates, and insurance product issuance. Although it can be difficult to determine the indirect risk exposures, it should be noted that not only does it include expected losses, it also includes the potential for losses that could occur due to significantly depressed fair value of the related assets in an illiquid market.

The Company monitors subprime mortgage exposures regularly as part of a periodic review of its investment portfolio. This review is conducted to ensure that investments which may be other than temporarily impaired are identified in a timely fashion and properly valued. To evaluate subprime exposure, the Company obtained recent delinquency and other relevant information including historical rates of prepayment of principal and modeled forward looking prepayment rates. Additionally, the Company considered the potential liquidity discount that would be incurred in order to liquidate an exposed position.

The Company has reviewed its portfolio for exposures to subprime mortgage risk as follows:

The Company has no direct exposure through investments in subprime mortgage loans.

NOTES TO FINANCIAL STATEMENTS

The Company has the following indirect exposure to subprime mortgage risk through investments in the following securities:

a. Residential mortgage backed securities

|                                            |    | 2010      |    | 2009      |
|--------------------------------------------|----|-----------|----|-----------|
| Actual cost                                | \$ | 2,072,595 | \$ | 2,714,585 |
| Book adjusted carrying value               |    | 2,072,551 |    | 2,709,618 |
| Fair value                                 |    | 2,146,084 |    | 2,525,207 |
| Other than temporary impairment recognized |    | -         |    | -         |

b. Collateralized debt obligations – none

c. Structured securities (including principal protected notes) - none

d. Debt securities of companies with significant subprime exposure – none

e. Equity securities of companies with significant subprime exposure – none

f. Other assets – none

The Company does not target companies in the subprime mortgage market, but may have indirect exposure to subprime mortgage risk within the portfolio of commercial and financial companies that buy directors and officers liability coverage, or errors and omissions liability coverage.

22. Events Subsequent

Effective January 1, 2011, Catlin, Inc. (the "Parent"), purchased Blue Ridge Insurance Company (BRIC) from General Casualty Company of Wisconsin (GCW), part of the QBE Americas Group. BRIC’s legacy business is currently in run-off with no ongoing insurance operations. In conjunction with the purchase, all business previously written by BRIC will be retained by GCW and all existing liabilities have been reinsured by GCW. BRIC will be renamed as Catlin Indemnity Company and expects to begin writing business in the second quarter of 2011. This company will also participate in the Catlin US Intercompany Pooling agreement.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company has unsecured aggregate reinsurance recoverable for losses, paid and unpaid, loss adjustment expenses and unearned premiums from authorized and unauthorized reinsurers that exceed 3% of the Company’s policyholder surplus.

| Federal ID<br>Number | NAIC Company<br>Code | Name of Reinsurer                  | Amount        |
|----------------------|----------------------|------------------------------------|---------------|
| 20-4929941           | 19518                | Catlin Insurance Company           | \$ 38,220,271 |
| 51-0434766           | 20370                | Axis Reinsurance Company           | \$ 17,891,029 |
| 13-4924125           | 10227                | Munich Reinsurance America, Inc.   | \$ 13,280,636 |
| AA-1340125           | 00000                | Hannover Ruckversicherungs AG      | \$ 12,081,000 |
| 13-5616275           | 19453                | Transatlantic Reins Co             | \$ 10,962,673 |
| 13-3031176           | 38636                | Partner Reinsurance Co of the U.S. | \$ 10,105,000 |
| 13-1675535           | 25364                | Swiss Reinsurance America Corp     | \$ 4,059,179  |
| AA-1128003           | 00000                | Catlin Lloyds Syndicate 2003       | \$ 3,767,955  |
| 22-2005057           | 26921                | Everest Reinsurance Co.            | \$ 3,513,878  |
| 47-0574325           | 32603                | Berkley Insurance Company          | \$ 3,195,972  |

B. Reinsurance Recoverable in Dispute

The Company does not have any reinsurance recoverable in dispute.

C. Reinsurance Assumed and Ceded

|    |                                    | Assumed<br>Reinsurance |                      | Ceded<br>Reinsurance |                      | Net                |                      |
|----|------------------------------------|------------------------|----------------------|----------------------|----------------------|--------------------|----------------------|
|    |                                    | Premium<br>Reserve     | Commission<br>Equity | Premium<br>Reserve   | Commission<br>Equity | Premium<br>Reserve | Commission<br>Equity |
| a. | Affiliates                         | \$ 80,710,706          | \$ 15,260,891        | \$ 133,976,679       | \$ 43,126,965        | \$ (53,265,973)    | \$ (27,866,074)      |
| b. | All other                          | 2,474,300              | 563,196              | 57,402,591           | 15,677,075           | (54,928,312)       | (15,113,879)         |
| c. | Total                              | \$ 83,185,006          | \$ 15,824,087        | \$ 191,379,270       | \$ 58,804,040        | \$ (108,194,285)   | \$ (42,979,953)      |
| d. | Direct Unearned<br>Premium Reserve | \$ 133,548,469         |                      |                      |                      |                    |                      |



NOTES TO FINANCIAL STATEMENTS

The additional or return commission incurred, predicated on loss experience or on any other form of profit sharing arrangements in this annual statement, as a result of existing contractual arrangements, is as follows:

|                           |    | <u>Direct</u> |    | <u>Assumed</u> |    | <u>Ceded</u> | <u>Net</u> |
|---------------------------|----|---------------|----|----------------|----|--------------|------------|
| a. Contingent Commissions | \$ | 863,087       | \$ | 2,230,000      | \$ | 1,082,580    | 2,010,506  |

The Company does not have any protected cell accounts.

D. Uncollectible Reinsurance

The Company has no uncollectible reinsurance.

E. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during the year.

F. Retroactive Reinsurance

The Company does not have any retroactive reinsurance agreements.

G. Reinsurance Accounted for as a Deposit

The Company does not have any reinsurance agreements that have been accounted for as deposits.

F. Disclosures for the Transfer of Property and Casualty Run-off Agreement

The Company has not entered into any agreements which have been approved by their domiciliary regulator and have qualified pursuant to SSAP No. 62R, Property and Casualty Reinsurance to receive P&C Run-off Accounting Treatment.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

25. Changes in Incurred Losses and Loss Adjustment Expenses

On December 31, 2009, the Company entered into an intercompany pooling arrangement. The following results reflect the pooled participation of the Company. Net losses and expenses unpaid reserves as of December 31, 2009, were \$36,386,000. As of December 31, 2010, \$7,750,000 has been paid during 2010 for incurred loss and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$27,864,000 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$772,000 favorable prior year development since December 31, 2009. The decrease is generally the result of ongoing analysis of loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

A. The Company participates in the Catlin US Intercompany Pooling agreement (the “Pooling Agreement”). The members of the pool (“Pool Members”) and their pool participation percentages are as follows:

| <u>Name of Insurer</u>                              | <u>NAIC Code</u> | <u>Participation Percentage</u> |
|-----------------------------------------------------|------------------|---------------------------------|
| Catlin Insurance Company, Inc.                      | 19518            | 35%                             |
| Catlin Specialty Insurance Company, (“Pool Leader”) | 15989            | 65%                             |

B. Lines of Business Subject to the Pooling Agreement

The Pooling Agreement covers all lines of business that the Pool Members are eligible to write.

C. Cessions to Non-Affiliated Reinsurers Subject to the Pooling Agreement

Under the Pooling Agreement, 100% of all Pool Members’ gross premium, losses, insurance expenses and other related underwriting activity of the Pool Members are ceded to the Pool Leader. The Pool Leader purchases reinsurance on behalf of itself and the Pool Members for business written by it and the other Pool Members. The net after reinsurance is then pooled and a retrocession is made to each Pool Member in proportion to its pool participation percentage. The Pool Members collect and allocate certain account balances on a pooled basis. These accounts include agents’ balances and uncollected premiums - including nonadmitted balances, reinsurance payable on paid losses and loss adjustment expenses, provision for reinsurance, drafts outstanding and certain other underwriting-related receivables and payables with parents, subsidiaries and affiliates.

NOTES TO FINANCIAL STATEMENTS

D. Reinsurance Agreements with Non-Affiliated Reinsurers

Commencing January 1, 2010, all reinsurance contracts entered into for the benefit of the Pool Members will be placed by the Pool Leader on behalf of itself and the Pool Members. All ceded reinsurance balances related to the reinsurance contracts will be recorded in the statutory financial statements of the Pool Leader, and all reinsurers which are parties to the contracts are included in the Pool Leader’s Schedule F. Any Schedule F penalty is shared by the Pool Members in accordance with their pool year participation percentages.

E. Discrepancies Between Pooling Participants

There are no discrepancies related to the pooled business between the assumed and ceded reinsurance schedules of the Pool Members and the Pool Leader.

F. Each pool participant establishes its own provision for reinsurance and the write-off of uncollectible reinsurance for its own ceded reinsurance. Relating to the pooled business, each pool participant will establish a provision for reinsurance and write-off of uncollectible reinsurance in proportion to its pool participation percentage.

G. Amounts due to/from the Company and Pool participants as of December 31, 2010 are as follows:

|                                                    | Amounts    |           | Amounts |           |
|----------------------------------------------------|------------|-----------|---------|-----------|
|                                                    | Receivable |           | Payable |           |
| Name of Insurer                                    |            |           |         |           |
| Catlin Insurance Company, Inc.                     | \$         | 0         | \$      | 8,294,023 |
| Catlin Specialty Insurance Company, (lead insurer) | \$         | 8,294,023 | \$      | 0         |

27. Structured Settlements

Not applicable

28. Health Care Receivables

Not applicable

29. Participating Policies

The Company does not have any participating policies.

30. Premium Deficiency Reserves

The Company does not have any premium deficiency reserves.

31. High Deductibles

The Company does not have any high deductible policies.

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

A. Tabular Discounts

The Company does not use tabular discounts.

B. Non-Tabular Discounts

The Company does not use non-tabular discounts.

C. Changes in Discount Assumptions

Not applicable

33. Asbestos/Environmental Reserves

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

YES ( ) No ( X )

B. The Company has no bulk or IBNR reserves for asbestos losses.

C. The Company has no reserves for loss adjustment expenses for asbestos claims.

NOTES TO FINANCIAL STATEMENTS

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

YES ( ☐ ) No ( ☒ )

E. The Company has no bulk or IBNR reserves for environmental losses.

F. The Company has no reserves for loss adjustment expenses for environmental claims.

34. Subscriber Savings Accounts

Not applicable

35. Multiple Peril Crop Insurance

The Company does not write multiple peril crop insurance.

36. Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

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 ☒ 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 ☒ No ☐ N/A ☐

1.3

State regulating?

Delaware

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 ☒

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.

12/31/2008

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.

12/31/2008

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).

06/25/2010

3.4

By what department or departments?

Delaware Department of Insurance

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes ☐ No ☐ N/A ☒

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☒ No ☐ N/A ☐

4.1

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

4.11

sales of new business?

Yes ☐ No ☒

4.12

renewals?

Yes ☐ No ☒

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 ☒

4.22

renewals?

Yes ☐ No ☒

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒

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 ☒

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 ☐

7.2

If yes,

7.21

State the percentage of foreign control

.....100.000 %

7.22

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

| 1<br>Nationality | 2<br>Type of Entity |
|------------------|---------------------|
| Bermuda          | Corporation         |

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes ☐ No ☒

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☐ No ☒

8.4

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>OTS | 6<br>FDIC | 7<br>SEC |
|---------------------|-----------------------------|----------|----------|----------|-----------|----------|
|                     |                             |          |          |          |           |          |

9.

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

Price Waterhouse Coopers LLP, 10 Tenth Street, Suite 1400, Atlanta, GA 30309-3851

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [ ☐ ]

No [ ☒ X ]

10.2

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

10.3

Has the insurer been granted any exemptions to the audit committee requirements as allowed in Section 14H of the Annual Financial Reporting Model Regulation, or substantially similar state law or regulation?

Yes [ ☐ ]

No [ ☒ X ]

10.4

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

10.5

Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation?

Yes [ ☐ ]

No [ ☒ X ]

10.6

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

10.7

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [ ☒ X ]

No [ ☐ ]

10.8

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

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Gary Ciardiello, FCAS, MAAA, Senior Actuarial Advisor, Ernst & Young LLP, 55 Ivan Allen, Jr. Blvd., Suite 1000, Atlanta, GA 30308-2215

12.1

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

Yes [ ☐ ]

No [ ☒ X ]

12.11

Name of real estate holding company

12.12

Number of parcels involved

12.13

Total book/adjusted carrying value

12.2

If yes, provide explanation.

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

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

13.2

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

Yes [ ☐ ]

No [ ☐ ]

13.3

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

Yes [ ☐ ]

No [ ☐ ]

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [ ☐ ]

No [ ☐ ]

N/A [ ☐ ]

14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?  
a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
c. Compliance with applicable governmental laws, rules and regulations;  
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
e. Accountability for adherence to the code.

Yes [ ☒ X ]

No [ ☐ ]

14.11

If the response to 14.1 is no, please explain:

14.2

Has the code of ethics for senior managers been amended?

Yes [ ☐ ]

No [ ☒ X ]

14.21

If the response to 14.2 is yes, provide information related to amendment(s).

14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [ ☐ ]

No [ ☒ X ]

14.31

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

BOARD OF DIRECTORS

15.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinate committee thereof?

Yes [ ☒ X ]

No [ ☐ ]

16.

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

Yes [ ☒ X ]

No [ ☐ ]

17.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes [ ☒ X ]

No [ ☐ ]

FINANCIAL

18.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes [ ☐ ]

No [ ☒ X ]

19.1

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

19.11

To directors or other officers

\$.....0

19.12

To stockholders not officers

\$.....0

19.13

Trustees, supreme or grand (Fraternal only)

\$.....0

19.2

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

19.21

To directors or other officers

\$.....0

19.22

To stockholders not officers

\$.....0

19.23

Trustees, supreme or grand (Fraternal only)

\$.....0

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 20.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement?

Yes [ ☐ ]    No [ ☒ X ]
- 20.2

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

20.21

Rented from others

.....

20.22

Borrowed from others

.....

20.23

Leased from others

.....

20.24

Other

.....
- 21.1

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

Yes [ ☐ ]    No [ ☒ X ]
- 21.2

If answer is yes:

21.21

Amount paid as losses or risk adjustment

.....

21.22

Amount paid as expenses

.....

21.23

Other amounts paid

.....
- 22.1

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

Yes [ ☒ X ]    No [ ☐ ]
- 22.2

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

\$.....0

INVESTMENT

- 23.1

Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 23.3)?

Yes [ ☐ ]    No [ ☒ X ]
- 23.2

If no, give full and complete information relating thereto.

All securities are held under safekeeping agreements with the Bank of New York Mellon and First Tennessee Bank National Association.
- 23.3

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

Not applicable
- 23.4

Does the company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ X ]
- 23.5

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

.....
- 23.6

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

.....
- 23.7

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ X ]
- 23.8

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ X ]
- 23.9

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ X ]
- 24.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 20.1 and 23.3)

Yes [ ☒ X ]    No [ ☐ ]
- 24.2

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

24.21

Subject to repurchase agreements

\$.....0

24.22

Subject to reverse repurchase agreements

\$.....0

24.23

Subject to dollar repurchase agreements

\$.....0

24.24

Subject to reverse dollar repurchase agreements

\$.....0

24.25

Pledged as collateral

\$.....13,310,136

24.26

Placed under option agreements

\$.....0

24.27

Letter stock or securities restricted as to sale

\$.....0

24.28

On deposit with state or other regulatory body

\$.....6,987,539

24.29

Other

\$.....0
- 24.3

For category (24.27) provide the following:

| 1                     | 2           | 3      |
|-----------------------|-------------|--------|
| Nature of Restriction | Description | Amount |
|                       |             |        |
- 25.1

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

Yes [ ☐ ]    No [ ☒ X ]
- 25.2

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

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ X ]

If no, attach a description with this statement.
- 26.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes [ ☐ ]    No [ ☒ X ]
- 26.2

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

.....
27.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes [ ☒ X ]    No [ ☐ ]
- 27.01

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

| 1                           | 2                                   |
|-----------------------------|-------------------------------------|
| Name of Custodian(s)        | Custodian's Address                 |
| The Bank of New York Mellon | One Wall Street, New York, NY 10268 |
- 27.02

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

| 1       | 2           | 3                       |
|---------|-------------|-------------------------|
| Name(s) | Location(s) | Complete Explanation(s) |
|         |             |                         |
- 27.03

Have there been any changes, including name changes, in the custodian(s) identified in 27.01 during the current year?

Yes [ ☐ ]    No [ ☒ X ]
- 27.04

If yes, give full and complete information relating thereto:

| 1             | 2             | 3              | 4      |
|---------------|---------------|----------------|--------|
| Old Custodian | New Custodian | Date of Change | Reason |
|               |               |                |        |
- 27.05

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

| 1                                         | 2                                               | 3                                            |
|-------------------------------------------|-------------------------------------------------|----------------------------------------------|
| Central Registration Depository Number(s) | Name                                            | Address                                      |
| 105900                                    | General Re - New England Asset Management, Inc. | 76 Batterson Park Road, Farmington, CT 06032 |

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

28.2 If yes, complete the following schedule:

| 1              | 2                   | 3                       |
|----------------|---------------------|-------------------------|
| CUSIP #        | Name of Mutual Fund | Book/Adj.Carrying Value |
|                |                     |                         |
| 28.2999. TOTAL |                     | 0                       |

28.3 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 |
|                                               |                                                   |                                                                                       |                   |

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

|                            | 1                                | 2             | 3                                                                                  |
|----------------------------|----------------------------------|---------------|------------------------------------------------------------------------------------|
|                            | Statement<br>(Admitted)<br>Value | Fair<br>Value | Excess of Statement<br>over Fair Value (-),<br>or Fair Value over<br>Statement (+) |
| 29.1 Bonds.....            | 160,619,103                      | 162,109,256   | 1,490,153                                                                          |
| 29.2 Preferred stocks..... |                                  |               | 0                                                                                  |
| 29.3 Totals.....           | 160,619,103                      | 162,109,256   | 1,490,153                                                                          |

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

SVO unit prices are used to determine fair values if prices are available. For other bonds fair values are based on quoted market prices by independent securities dealers where available. If quoted prices are not available, quoted values of comparable instruments are used.

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

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

30.3 If the answer to 30.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D. The Company's investment accounting department reviews the appropriateness and reasonableness of the pricing source used to determine the market value of every security in the fixed income investment portfolio using the investment accounting service provider's price source report.

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

31.2 If no, list exceptions:

OTHER

32.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$.919,332

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

| 1                                              | 2           |
|------------------------------------------------|-------------|
| Name                                           | Amount Paid |
| International Organization for Standardization | 423,780     |
| A.M. Best Company, Inc.                        | 265,450     |
| Foreign Agents Registration Unit               | 228,044     |

33.1 Amount of payments for legal expenses, if any? \$.13,751

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

| 1                 | 2           |
|-------------------|-------------|
| Name              | Amount Paid |
| Duane Morris LLP  | 8,500       |
| Seyfarth Shaw LLP | 5,101       |

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

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

| 1    | 2           |
|------|-------------|
| Name | Amount Paid |
|      |             |

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes [ ☐ ]

No [ ☒ ]

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<br>Current Year | 2<br>Prior Year   |
|----------------------------------|-------------------|-------------------|
| 2.1 Premium Numerator.....       | \$.....0          | \$.....0          |
| 2.2 Premium Denominator.....     | \$.....50,308,016 | \$.....29,721,902 |
| 2.3 Premium Ratio (2.1/2.2)..... | .....0.0          | .....0.0          |
| 2.4 Reserve Numerator.....       | \$.....0          | \$.....0          |
| 2.5 Reserve Denominator.....     | \$.....92,909,945 | \$.....36,530,032 |
| 2.6 Reserve Ratio (2.4/2.5)..... | .....0.0          | .....0.0          |

3.1

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

Yes [ ☐ ]

No [ ☒ ]

3.2

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

3.21

Participating policies

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:

In 2010, approximately 4% of direct written premium was related to property type exposures with the largest net exposure being \$1,584,375.

The state with the largest exposure is Illinois with approximately \$1 million of direct written premium.

6.3

What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?

The Company aggressively limits its exposures in catastrophe prone areas. It uses facultative, quota share and excess of loss reinsurance treaties to limit its exposure at any one location to \$1,584,375.

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 [ ☒ ]

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 [ ☐ ]

7.2

If yes, indicate the number of reinsurance contracts containing such provisions.

.....5

7.3

If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?

Yes [ ☒ ]

No [ ☐ ]



GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

8.1

Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?

Yes [ ]

No [ X ]

8.2

If yes, give full information:

9.1

Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:  
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;  
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;  
(c) Aggregate stop loss reinsurance coverage;  
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;  
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or  
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity?

Yes [ ]

No [ X ]

9.2

Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:  
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliate represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or  
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract?

Yes [ ]

No [ X ]

9.3

If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:  
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;  
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and  
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4

Except for transactions meeting the requirements of paragraph 32 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:  
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or  
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?

Yes [ ]

No [ X ]

9.5

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

9.6

The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:  
(a) The entity does not utilize reinsurance; or  
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or  
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.

Yes [ ]

No [ X ]

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 [ X ]

No [ ]

N/A [ ]

11.1

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

Yes [ ]

No [ X ]

11.2

If yes, give full information:

12.1

If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for:  
12.11 Unpaid losses  
12.12 Unpaid underwriting expenses (including loss adjustment expenses)

\$.....0

\$.....0

\$.....0

12.2

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

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 [ X ]

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 [ X ]

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):

\$.....1,584,375

13.2

Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?

Yes [ ]

No [ X ]

13.3

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

.....2

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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:

15.1

Has the reporting entity guaranteed any financial premium accounts?

Yes [ ☐ ]

No [ ☒ ]

15.2

If yes, give full information:

16.1

Does the reporting entity write any warranty business?

Yes [ ☐ ]

No [ ☒ ]

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

|                       | 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?

Yes [ ☐ ]

No [ ☒ ]

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

Provide the following information for this exemption:

17.11

Gross amount of unauthorized reinsurance in Schedule F-Part 3 excluded from Schedule F-Part 5

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

17.19

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

18.1

Do you act as a custodian for health savings account?

Yes [ ☐ ]

No [ ☒ ]

18.2

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

18.3

Do you act as an administrator for health savings accounts?

Yes [ ☐ ]

No [ ☒ ]

18.4

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

FIVE-YEAR HISTORICAL DATA

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

|                                                                                                                                                                             | 1<br>2010   | 2<br>2009   | 3<br>2008   | 4<br>2007    | 5<br>2006   |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|-------------|-------------|--------------|-------------|
| <b>Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 &amp; 3)</b>                                                                                                         |             |             |             |              |             |
| 1. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                       | 294,302,529 | 200,457,333 | 104,611,905 | 57,256,136   | 41,564,226  |
| 2. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                         | 30,566,096  | 16,661,253  | 4,415,513   | 1,125,916    | 660,313     |
| 3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                   | 99,385,386  | 36,624,717  | 10,371,411  | 7,378,104    | 5,838,850   |
| 4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                  |             |             |             |              |             |
| 5. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                               |             |             |             |              |             |
| 6. Total (Line 35).....                                                                                                                                                     | 424,254,010 | 253,743,303 | 119,398,829 | 65,760,156   | 48,063,389  |
| <b>Net Premiums Written (Page 8, Part 1B, Col. 6)</b>                                                                                                                       |             |             |             |              |             |
| 7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                       | 35,530,564  | 30,779,804  | 21,760,591  | 176,470      | 35,885,433  |
| 8. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                         | 4,161,022   | 2,233,158   | 773,311     | 36,447       | 602,766     |
| 9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                   | 13,959,915  | 5,681,124   | 2,581,344   | (111,145)    | 5,156,654   |
| 10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                 |             |             |             |              |             |
| 11. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                              |             |             |             |              |             |
| 12. Total (Line 35).....                                                                                                                                                    | 53,651,500  | 38,694,086  | 25,115,246  | 101,772      | 41,644,853  |
| <b>Statement of Income (Page 4)</b>                                                                                                                                         |             |             |             |              |             |
| 13. Net underwriting gain (loss) (Line 8).....                                                                                                                              | 1,346,879   | (4,439,252) | (3,381,030) | (16,586,863) | (1,943,214) |
| 14. Net investment gain (loss) (Line 11).....                                                                                                                               | 4,656,791   | 7,066,175   | 6,311,114   | 5,286,294    | 2,684,586   |
| 15. Total other income (Line 15).....                                                                                                                                       | 4,917       | (902,002)   |             | 75,683       | (84)        |
| 16. Dividends to policyholders (Line 17).....                                                                                                                               |             |             |             |              |             |
| 17. Federal and foreign income taxes incurred (Line 19).....                                                                                                                | 5,015,852   | 900,395     | 183,652     | (2,702,088)  | 1,659,490   |
| 18. Net income (Line 20).....                                                                                                                                               | 992,735     | 824,526     | 2,746,432   | (8,522,798)  | (918,202)   |
| <b>Balance Sheet Lines (Pages 2 and 3)</b>                                                                                                                                  |             |             |             |              |             |
| 19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3).....                                                                                  | 303,353,445 | 262,301,798 | 201,919,549 | 165,185,474  | 89,648,917  |
| 20. Premiums and considerations (Page 2, Col. 3):                                                                                                                           |             |             |             |              |             |
| 20.1 In course of collection (Line 15.1).....                                                                                                                               | 61,642,021  | 24,718,964  | 18,820,835  | 6,185,690    | 4,754,741   |
| 20.2 Deferred and not yet due (Line 15.2).....                                                                                                                              |             | 276,362     |             |              |             |
| 20.3 Accrued retrospective premiums (Line 15.3).....                                                                                                                        |             |             |             |              |             |
| 21. Total liabilities excluding protected cell business (Page 3, Line 26).....                                                                                              | 200,446,697 | 161,542,647 | 105,225,994 | 66,419,176   | 45,228,032  |
| 22. Losses (Page 3, Line 1).....                                                                                                                                            | 35,223,394  | 22,558,867  | 23,163,842  | 18,287,298   | 12,555,055  |
| 23. Loss adjustment expenses (Page 3, Line 3).....                                                                                                                          | 20,726,462  | 13,825,937  | 13,864,401  | 10,222,617   | 7,006,339   |
| 24. Unearned premiums (Page 3, Line 9).....                                                                                                                                 | 25,354,184  | 22,010,700  | 13,038,516  | 7,764,640    | 20,471,011  |
| 25. Capital paid up (Page 3, Lines 30 & 31).....                                                                                                                            | 3,000,000   | 3,000,000   | 3,000,000   | 3,000,000    | 3,000,000   |
| 26. Surplus as regards policyholders (Page 3, Line 37).....                                                                                                                 | 102,906,748 | 100,759,151 | 96,693,555  | 98,766,296   | 44,420,885  |
| <b>Cash Flow (Page 5)</b>                                                                                                                                                   |             |             |             |              |             |
| 27. Net cash from operations (Line 11).....                                                                                                                                 | (1,419,516) | 18,946,846  | 35,811,251  | (3,316,730)  | 26,434,361  |
| <b>Risk-Based Capital Analysis</b>                                                                                                                                          |             |             |             |              |             |
| 28. Total adjusted capital.....                                                                                                                                             | 102,906,748 | 100,759,151 | 96,693,555  | 98,766,296   | 44,420,885  |
| 29. Authorized control level risk-based capital.....                                                                                                                        | 26,352,497  | 16,231,650  | 10,687,597  | 6,536,486    | 6,413,402   |
| <b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b><br>(Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0                          |             |             |             |              |             |
| 30. Bonds (Line 1).....                                                                                                                                                     | 74.7        | 50.7        | 71.3        | 75.0         | 88.9        |
| 31. Stocks (Lines 2.1 & 2.2).....                                                                                                                                           |             |             |             |              |             |
| 32. Mortgage loans on real estate (Lines 3.1 & 3.2).....                                                                                                                    |             |             |             |              |             |
| 33. Real estate (Lines 4.1, 4.2 & 4.3).....                                                                                                                                 |             |             |             |              |             |
| 34. Cash, cash equivalents and short-term investments (Line 5).....                                                                                                         | 25.3        | 48.4        | 28.0        | 25.0         | 11.1        |
| 35. Contract loans (Line 6).....                                                                                                                                            |             |             |             |              |             |
| 36. Derivatives (Line 7).....                                                                                                                                               |             | XXX         | XXX         | XXX          | XXX         |
| 37. Other invested assets (Line 8).....                                                                                                                                     |             |             |             |              |             |
| 38. Receivable for securities (Line 9).....                                                                                                                                 |             | 0.9         | 0.6         | 0.0          |             |
| 39. Securities lending reinvested collateral assets (Line 10).....                                                                                                          |             | XXX         | XXX         | XXX          | XXX         |
| 40. Aggregate write-ins for invested assets (Line 11).....                                                                                                                  |             |             |             |              |             |
| 41. Cash, cash equivalents and invested assets (Line 12).....                                                                                                               | 100.0       | 100.0       | 100.0       | 100.0        | 100.0       |
| <b>Investments in Parent, Subsidiaries and Affiliates</b>                                                                                                                   |             |             |             |              |             |
| 42. Affiliated bonds (Sch. D, Summary, Line 12, Col. 1).....                                                                                                                |             |             |             |              |             |
| 43. Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1).....                                                                                                     |             |             |             |              |             |
| 44. Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1).....                                                                                                        |             |             |             |              |             |
| 45. Affiliated short-term investments (Schedule DA, Verification, Col. 5, Line 10).....                                                                                     |             |             |             |              |             |
| 46. Affiliated mortgage loans on real estate.....                                                                                                                           |             |             |             |              |             |
| 47. All other affiliated.....                                                                                                                                               |             |             |             |              |             |
| 48. Total of above lines 42 to 47.....                                                                                                                                      | 0           | 0           | 0           | 0            | 0           |
| 49. Percentage of investments in parent, subsidiaries and affiliates to surplus<br>as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)..... | 0.0         |             |             |              |             |

CATLIN SPECIALTY INSURANCE COMPANY  
FIVE-YEAR HISTORICAL DATA  
(Continued)

|                                                                                                                                                                                                   | 1          | 2          | 3           | 4           | 5          |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|------------|-------------|-------------|------------|
|                                                                                                                                                                                                   | 2010       | 2009       | 2008        | 2007        | 2006       |
| <b>Capital and Surplus Accounts (Page 4)</b>                                                                                                                                                      |            |            |             |             |            |
| 50. Net unrealized capital gains (losses) (Line 24).....                                                                                                                                          | 137,842    | (54,307)   | (83,535)    |             |            |
| 51. Dividends to stockholders (Line 35).....                                                                                                                                                      |            |            |             |             |            |
| 52. Change in surplus as regards policyholders for the year (Line 38).....                                                                                                                        | 2,147,597  | 4,065,596  | (2,072,741) | 54,345,411  | 17,965,987 |
| <b>Gross Losses Paid (Page 9, Part 2, Cols. 1&amp;2)</b>                                                                                                                                          |            |            |             |             |            |
| 53. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                                            | 20,670,003 | 5,753,597  | 5,828,114   | (1,378,710) | 314,353    |
| 54. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                                              | 17,495,901 | 1,121,560  | 1,652,965   | 175,044     | 3,470,327  |
| 55. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                                        | 27,892,818 | (13,209)   | 3,098,174   | 642,665     | 473,095    |
| 56. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                                       |            |            |             |             |            |
| 57. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                                                    |            |            |             |             |            |
| 58. Total (Line 35).....                                                                                                                                                                          | 66,058,722 | 6,861,948  | 10,579,253  | (561,001)   | 4,257,775  |
| <b>Net Losses Paid (Page 9, Part 2, Col. 4)</b>                                                                                                                                                   |            |            |             |             |            |
| 59. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....                                                                                            | 3,690,993  | 11,219,188 | 3,633,541   | (1,131,196) | 314,353    |
| 60. Property lines (Lines 1, 2, 9, 12, 21 & 26).....                                                                                                                                              | 1,731,582  | 374,177    | 443,877     | 77,467      | 306,284    |
| 61. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....                                                                                                                        | 4,934,357  | 463,628    | 692,379     | 300,728     | 468,761    |
| 62. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....                                                                                                                       |            |            |             |             |            |
| 63. Nonproportional reinsurance lines (Lines 31, 32 & 33).....                                                                                                                                    |            |            |             |             |            |
| 64. Total (Line 35).....                                                                                                                                                                          | 10,356,932 | 12,056,993 | 4,769,797   | (753,001)   | 1,089,398  |
| <b>Operating Percentages</b><br>(Page 4) (Item divided by Page 4, Line 1) x 100.0                                                                                                                 |            |            |             |             |            |
| 65. Premiums earned (Line 1).....                                                                                                                                                                 | 100.0      | 100.0      | 100.0       | 100.0       | 100.0      |
| 66. Losses incurred (Line 2).....                                                                                                                                                                 | 45.8       | 38.5       | 48.6        | 38.9        | 38.3       |
| 67. Loss expenses incurred (Line 3).....                                                                                                                                                          | 22.3       | 29.5       | 30.1        | 36.6        | 22.4       |
| 68. Other underwriting expenses incurred (Line 4).....                                                                                                                                            | 29.3       | 46.9       | 38.2        | 154.1       | 45.8       |
| 69. Net underwriting gain (loss) (Line 8).....                                                                                                                                                    | 2.7        | (14.9)     | (17.0)      | (129.5)     | (6.5)      |
| <b>Other Percentages</b>                                                                                                                                                                          |            |            |             |             |            |
| 70. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15<br>divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0).....                                                    | 27.5       | 38.3       | 30.3        | 19,316.2    | 32.8       |
| 71. Losses and loss expenses incurred to premiums earned<br>(Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0).....                                                                          | 68.0       | 68.1       | 78.7        | 75.4        | 60.7       |
| 72. Net premiums written to policyholders' surplus (Page 8, Part 1B,<br>Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0).....                                                         | 52.1       | 38.4       | 26.0        | 0.1         | 93.8       |
| <b>One Year Loss Development (000 omitted)</b>                                                                                                                                                    |            |            |             |             |            |
| 73. Development in estimated losses and loss expenses incurred prior<br>to current year (Schedule P, Part 2-Summary, Line 12, Col. 11).....                                                       | 431        | (213)      | (3,189)     | 1,735       | (186)      |
| 74. Percent of development of losses and loss expenses incurred to policyholders' surplus<br>of prior year end (Line 73 above divided by Page 4, Line 21, Col. 1 x 100).....                      | 0.4        | (0.2)      | (3.2)       | 3.9         | (0.7)      |
| <b>Two Year Loss Development (000 omitted)</b>                                                                                                                                                    |            |            |             |             |            |
| 75. 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).....                              | (1,127)    | (2,252)    | (83)        | 183         |            |
| 76. Percent of development of losses and loss expenses incurred to<br>reported policyholders' surplus of second prior year end<br>(Line 75 above divided by Page 4, Line 21, Col. 2 x 100.0)..... | (1.2)      | (2.3)      | (0.2)       | 0.7         | (0.0)      |

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

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14 Data)



NAIC Group Code.....4574    NAIC Company Code.....15989

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.....                                                           | 1,846,073                                                                                                     | 1,692,610                   |                                                                     | 806,126                               | 2,818,146                                   | 4,377,866                   | 1,695,118                 | 15,957                                                | 27,342                                                    | 24,213                                                   | 408,004                                  | 16,128                         |
| 2.1 Allied lines.....                                                  | 3,158,349                                                                                                     | 2,747,814                   |                                                                     | 1,422,011                             | 2,821,059                                   | 2,738,707                   | 1,209,078                 | 86,677                                                | 133,115                                                   | 144,789                                                  | 679,873                                  | 14,247                         |
| 2.2 Multiple peril crop.....                                           |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 2.3 Federal flood.....                                                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 3. Farmowners multiple peril.....                                      |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 4. Homeowners multiple peril.....                                      |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 5.1 Commercial multiple peril (non-liability portion).....             | 6,155,996                                                                                                     | 5,836,915                   |                                                                     | 2,717,160                             | 4,530,204                                   | 5,585,612                   | 2,319,378                 | 216,302                                               | 533,198                                                   | 495,062                                                  | 1,350,180                                | 27,122                         |
| 5.2 Commercial multiple peril (liability portion).....                 | 7,041,507                                                                                                     | 6,662,410                   |                                                                     | 2,787,592                             | 1,461,871                                   | 2,100,929                   | 6,505,881                 | 766,910                                               | 945,214                                                   | 1,541,116                                                | 1,500,519                                | 25,007                         |
| 6. Mortgage guaranty.....                                              |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 8. Ocean marine.....                                                   |                                                                                                               |                             |                                                                     |                                       |                                             |                             | 7,618                     |                                                       | 159                                                       | 2,516                                                    |                                          | 16,109                         |
| 9. Inland marine.....                                                  | 3,648,171                                                                                                     | 4,079,720                   |                                                                     | 1,820,018                             | 1,357,322                                   | 1,320,526                   | 1,361,847                 | 2,215                                                 | 22,274                                                    | 98,272                                                   | 628,113                                  | 14,003                         |
| 10. Financial guaranty.....                                            |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 11. Medical professional liability.....                                | 22,758,975                                                                                                    | 18,988,401                  |                                                                     | 11,725,233                            | 1,538,859                                   | 10,113,693                  | 12,274,890                | 981,274                                               | 1,620,408                                                 | 1,518,588                                                | 3,296,758                                | 109,687                        |
| 12. Earthquake.....                                                    |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 13. Group accident and health (b).....                                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 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).....                               |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.4 Non-renewable for stated reasons only (b).....                    |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.5 Other accident only.....                                          |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.6 Medicare Title XVIII exempt from state taxes or fees.....         |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.7 All other A & H (b).....                                          |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 15.8 Federal employees health benefits program premium (b).....        |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 16. Workers' compensation.....                                         |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 17.1 Other liability-occurrence.....                                   | 66,593,000                                                                                                    | 61,142,394                  |                                                                     | 36,955,505                            | 9,485,304                                   | 20,379,096                  | 70,166,072                | 2,726,509                                             | 5,535,477                                                 | 16,072,875                                               | 11,669,564                               | 16,206                         |
| 17.2 Other liability-claims-made.....                                  | 102,131,693                                                                                                   | 80,580,574                  |                                                                     | 67,744,153                            | 4,708,568                                   | 40,386,525                  | 54,497,773                | 1,938,643                                             | 7,525,611                                                 | 11,689,991                                               | 13,190,070                               | 603,653                        |
| 17.3 Excess workers' compensation.....                                 |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 18. Products liability.....                                            | 14,475,565                                                                                                    | 14,904,206                  |                                                                     | 7,498,782                             | 1,984,002                                   | 7,810,463                   | 20,189,839                | 1,657,146                                             | 3,352,809                                                 | 5,901,282                                                | 2,659,364                                | 224,760                        |
| 19.1 Private passenger auto no-fault (personal injury protection)..... |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 19.2 Other private passenger auto liability.....                       |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 19.3 Commercial auto no-fault (personal injury protection).....        |                                                                                                               |                             |                                                                     |                                       |                                             | (3,880)                     | 372                       |                                                       | (450)                                                     | 51                                                       |                                          |                                |
| 19.4 Other commercial auto liability.....                              | 80,947                                                                                                        | 1,406,296                   |                                                                     | (0)                                   | 145,000                                     | (159,708)                   | 78,007                    | 42,894                                                | 20,759                                                    | 19,528                                                   | 10,118                                   | 35,372                         |
| 21.1 Private passenger auto physical damage.....                       |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 21.2 Commercial auto physical damage.....                              |                                                                                                               | 34                          |                                                                     |                                       |                                             | 17                          | 17                        | 139                                                   | 139                                                       |                                                          |                                          | 13,808                         |
| 22. Aircraft (all perils).....                                         | 10,209                                                                                                        | 85,173                      |                                                                     | 5,973                                 |                                             | 21,151                      | 131,535                   | 45                                                    | 7,036                                                     | 40,922                                                   | 13,750                                   | 16,109                         |
| 23. Fidelity.....                                                      |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 24. Surety.....                                                        |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 26. Burglary and theft.....                                            | 29,316                                                                                                        | 19,193                      |                                                                     | 14,795                                |                                             | 9,771                       | 13,969                    |                                                       | 578                                                       | 828                                                      | 6,463                                    | 16,109                         |
| 27. Boiler and machinery.....                                          | 129,581                                                                                                       | 98,953                      |                                                                     | 51,120                                | 14,086                                      | 49,595                      | 47,740                    | 1,526                                                 | 3,593                                                     | 2,796                                                    | 28,377                                   | 16,109                         |
| 28. Credit.....                                                        |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 30. Warranty.....                                                      |                                                                                                               |                             |                                                                     |                                       |                                             |                             |                           |                                                       |                                                           |                                                          |                                          |                                |
| 34. Aggregate write-ins for other lines of business.....               | 0                                                                                                             | 0                           | 0                                                                   | 0                                     | 0                                           | 0                           | 0                         | 0                                                     | 0                                                         | 0                                                        | 0                                        | 0                              |
| 35. TOTALS (a).....                                                    | 228,059,381                                                                                                   | 198,244,694                 | 0                                                                   | 133,548,468                           | 30,864,421                                  | 94,730,364                  | 170,499,132               | 8,436,237                                             | 19,727,259                                                | 37,552,828                                               | 35,441,153                               | 1,164,428                      |

DETAILS OF WRITE-INS

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

(a) Finance and service charges not included in Lines 1 to 35 \$.0.  
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.0 and number of persons insured under indemnity only products.0.

SCHEDULE F - PART 1

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

| 1<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 |                                               |                                             |                               |                                                                        |                                          |                                                                                                     |                                                                            |
| Affiliated - U. S. Intercompany Pooling: |                                              |                                           |                                      |                             |                                                         |                                          |                         |                                               |                                             |                               |                                                                        |                                          |                                                                                                     |                                                                            |
| 20-4929941..                             | 19518.....                                   | Catlin Insurance Company Inc.....         | TX.....                              | .....188,977                | .....11,614                                             | .....26,089                              | .....37,703             | .....                                         | .....34,435                                 | .....80,711                   | .....8,294                                                             | .....                                    | .....                                                                                               | .....                                                                      |
| 0199999.                                 | Affiliated - U. S. Intercompany Pooling..... |                                           |                                      | .....188,977                | .....11,614                                             | .....26,089                              | .....37,703             | .....0                                        | .....34,435                                 | .....80,711                   | .....8,294                                                             | .....0                                   | .....0                                                                                              | .....0                                                                     |
| 0499999.                                 | Total Affiliates.....                        |                                           |                                      | .....188,977                | .....11,614                                             | .....26,089                              | .....37,703             | .....0                                        | .....34,435                                 | .....80,711                   | .....8,294                                                             | .....0                                   | .....0                                                                                              | .....0                                                                     |
| Other U. S. Unaffiliated Insurers:       |                                              |                                           |                                      |                             |                                                         |                                          |                         |                                               |                                             |                               |                                                                        |                                          |                                                                                                     |                                                                            |
| 75-1980552..                             | 12831.....                                   | State National Insurance Company.....     | TX.....                              | .....6,318                  | .....(3)                                                | .....300                                 | .....297                | .....                                         | .....(169)                                  | .....2,264                    | .....                                                                  | .....                                    | .....                                                                                               | .....                                                                      |
| 75-2816775..                             | 22608.....                                   | National Specialty Insurance Company..... | TX.....                              | .....899                    | .....(5)                                                | .....1                                   | .....(4)                | .....                                         | .....                                       | .....210                      | .....                                                                  | .....                                    | .....                                                                                               | .....                                                                      |
| 0599999.                                 | Other U. S. Unaffiliated Insurers.....       |                                           |                                      | .....7,217                  | .....(8)                                                | .....301                                 | .....293                | .....0                                        | .....(169)                                  | .....2,474                    | .....0                                                                 | .....0                                   | .....0                                                                                              | .....0                                                                     |
| 9999999.                                 | Totals.....                                  |                                           |                                      | .....196,194                | .....11,606                                             | .....26,390                              | .....37,996             | .....0                                        | .....34,266                                 | .....83,185                   | .....8,294                                                             | .....0                                   | .....0                                                                                              | .....0                                                                     |

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected 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. Intercompany Pooling

|            |                                                              |                                   |         |  |        |       |   |       |       |        |       |        |   |        |   |   |        |   |
|------------|--------------------------------------------------------------|-----------------------------------|---------|--|--------|-------|---|-------|-------|--------|-------|--------|---|--------|---|---|--------|---|
| 20-4929941 | 19518....                                                    | Catlin Insurance Company Inc..... | TX..... |  | 28,889 | 2,735 |   | 5,089 | 1,262 | 13,876 | 9,899 | 13,652 |   | 46,513 |   |   | 46,513 |   |
| 0199999    | Total Authorized Affiliates - U.S. Intercompany Pooling..... |                                   |         |  | 28,889 | 2,735 | 0 | 5,089 | 1,262 | 13,876 | 9,899 | 13,652 | 0 | 46,513 | 0 | 0 | 46,513 | 0 |

Affiliates-Other (Non-U.S.)

|            |                                                     |                                            |         |  |        |         |   |       |       |        |        |        |   |        |     |   |        |   |
|------------|-----------------------------------------------------|--------------------------------------------|---------|--|--------|---------|---|-------|-------|--------|--------|--------|---|--------|-----|---|--------|---|
| AA-1128003 | 00000....                                           | Catlin Lloyds Syndicate 2003 .....         | GB..... |  | 7,131  | (1,410) |   | 1,080 | 128   | 550    | 195    | 3,226  |   | 3,769  | 431 |   | 3,338  |   |
| AA-1120049 | 00000....                                           | Catlin Insurance Company (UK) Limited..... | GB..... |  |        |         |   |       |       |        |        | 92     |   | 92     |     |   | 92     |   |
| 0399999    | Total Authorized Affiliates - Other (Non-U.S.)..... |                                            |         |  | 7,131  | (1,410) | 0 | 1,080 | 128   | 550    | 195    | 3,318  | 0 | 3,861  | 431 | 0 | 3,430  | 0 |
| 0499999    | Total Authorized Affiliates.....                    |                                            |         |  | 36,020 | 1,325   | 0 | 6,169 | 1,390 | 14,426 | 10,094 | 16,970 | 0 | 50,374 | 431 | 0 | 49,943 | 0 |

Other U.S. Unaffiliated Insurers

|            |                                                        |                                                  |         |  |        |       |   |       |     |        |        |        |   |        |        |   |        |   |
|------------|--------------------------------------------------------|--------------------------------------------------|---------|--|--------|-------|---|-------|-----|--------|--------|--------|---|--------|--------|---|--------|---|
| 06-0237820 | 20699....                                              | Ace Property & Casualty Insurance Company.....   | PA..... |  | 7      | 22    |   |       |     | 33     | 3      |        |   | 58     | (2)    |   | 60     |   |
| 06-1481194 | 10829....                                              | Alterra Reinsurance USA Inc.....                 | CT..... |  | 2,111  |       |   |       |     | 59     | 36     | 1,919  |   | 2,014  | 1,560  |   | 454    |   |
| 51-0434766 | 20370....                                              | Axis Reinsurance Company.....                    | NY..... |  | 12,334 | 1,168 |   | 1,989 | 273 | 4,467  | 2,636  | 7,358  |   | 17,891 | 4,143  |   | 13,748 |   |
| 47-0574325 | 32603....                                              | Berkley Insurance Company.....                   | DE..... |  | 410    | 427   |   | 237   | 18  | 1,364  | 802    | 347    |   | 3,195  | 288    |   | 2,907  |   |
| 22-2005057 | 26921....                                              | Everest Reinsurance Co.....                      | DE..... |  | 561    | 339   |   | 633   | 100 | 1,241  | 745    | 456    |   | 3,514  | 394    |   | 3,120  |   |
| 13-2997499 | 38776....                                              | White Mountains Reinsurance Co of America.....   | NY..... |  | 506    | 391   |   | 143   | 6   | 260    | 26     | 135    |   | 961    | (6)    |   | 967    |   |
| 06-0384680 | 11452....                                              | Hartford Steam Boiler Inspection and Ins Co..... | CT..... |  | 124    | 36    |   | 3     | 2   | 44     | 4      | 48     |   | 137    | 6      |   | 131    |   |
| 52-1952955 | 10357....                                              | Platinum Underwriters Reinsurance, Inc.....      | MD..... |  | 159    |       |   |       |     | 13     | 1      | 137    |   | 151    | 115    |   | 36     |   |
| 13-4924125 | 10227....                                              | Munich Reinsurance America, Inc.....             | DE..... |  | 11,744 | 39    |   | 173   | 158 | 2,802  | 1,665  | 8,443  |   | 13,280 | 4,195  |   | 9,085  |   |
| 13-3031176 | 38636....                                              | Partner Reinsurance Co of the U.S.....           | NY..... |  | 6,023  | 743   |   | 383   | 33  | 3,197  | 1,684  | 4,065  |   | 10,105 | 2,365  |   | 7,740  |   |
| 35-6021485 | 12416....                                              | Protective Insurance Co.....                     | IN..... |  | 2,577  | 2     |   | 5     | 7   | 385    | 231    | 1,632  |   | 2,262  | 1,058  |   | 1,204  |   |
| 23-1641984 | 10219....                                              | QBE Reinsurance Corp.....                        | PA..... |  |        | 43    |   | 114   | 56  | 981    | 433    |        |   | 1,627  |        |   | 1,627  |   |
| 13-5616275 | 19453....                                              | Transatlantic Reins Co.....                      | NY..... |  | 8,226  | 331   |   | 996   | 155 | 2,608  | 1,537  | 5,335  |   | 10,962 | 3,284  |   | 7,678  |   |
| 13-1675535 | 25364....                                              | Swiss Reinsurance America Corp.....              | NY..... |  | 961    | 35    |   | 93    | 107 | 1,346  | 808    | 1,670  |   | 4,059  | 354    |   | 3,705  |   |
| 13-2673100 | 22039....                                              | General Reinsurance Corp.....                    | DE..... |  | 27     |       |   |       |     | 69     | 41     | 19     |   | 129    |        |   | 129    |   |
| 13-2918573 | 42439....                                              | TOA Reinsurance Co of America.....               | DE..... |  | 676    |       |   |       | 1   | 60     | 36     | 506    |   | 603    | 191    |   | 412    |   |
| 13-6108722 | 12904....                                              | Tokio Marine & Nichido Fire Ins Co.....          | NY..... |  | 383    |       |   |       |     | 58     | 6      | 267    |   | 331    | 130    |   | 201    |   |
| 04-1543470 | 23043....                                              | Liberty Mutual Insurance Company .....           | MA..... |  | 2,474  | 1     |   | 26    | 3   | 711    | 426    | 1,472  |   | 2,639  | 461    |   | 2,178  |   |
| 36-2661954 | 10103....                                              | American Agricultural Ins Co.....                | IN..... |  | 21     |       |   |       |     |        |        |        |   | 0      |        |   | 0      |   |
| 0599999    | Total Authorized Other U.S. Unaffiliated Insurers..... |                                                  |         |  | 49,324 | 3,577 | 0 | 4,795 | 919 | 19,698 | 11,120 | 33,809 | 0 | 73,918 | 18,536 | 0 | 55,382 | 0 |

Other Non-U.S. Insurers

|            |           |                                      |         |  |     |  |  |  |  |    |   |     |  |     |     |  |     |  |
|------------|-----------|--------------------------------------|---------|--|-----|--|--|--|--|----|---|-----|--|-----|-----|--|-----|--|
| AA-3190795 | 00000.... | American Safety Reinsurance Ltd..... | BM..... |  | 362 |  |  |  |  | 51 | 5 | 277 |  | 333 | 187 |  | 146 |  |
| AA-1120085 | 00000.... | Lloyds Syndicate 1274 Antares.....   | GB..... |  | 222 |  |  |  |  | 32 | 4 | 160 |  | 196 | 78  |  | 118 |  |
| AA-1126609 | 00000.... | Lloyds Syndicate 609 AUW.....        | GB..... |  | 23  |  |  |  |  | 4  |   | 17  |  | 21  | 6   |  | 15  |  |
| AA-1120080 | 00000.... | Lloyds Syndicate 5151 MRE.....       | GB..... |  | 23  |  |  |  |  | 4  |   | 17  |  | 21  | 6   |  | 15  |  |
| AA-1126382 | 00000.... | Lloyds Syndicate 382 HDU.....        | GB..... |  | 23  |  |  |  |  | 4  |   | 17  |  | 21  | 6   |  | 15  |  |
| AA-1120075 | 00000.... | Lloyds Syndicate 4020 ARK.....       | GB..... |  | 23  |  |  |  |  | 4  |   | 17  |  | 21  | 6   |  | 15  |  |
| AA-1126570 | 00000.... | Lloyds Syndicate 570 ATR.....        | GB..... |  | 23  |  |  |  |  | 4  |   | 17  |  | 21  | 6   |  | 15  |  |



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 |    |
| AA-1340125                  | 00000....                                             | Hannover Ruckversicherungs AG.....             | DE.....                  |                                                                     | 10,427                     | 496                        |          | 246                      | 68                      | 2,643              | 1,230             | 7,398             |                        | 12,081                 | 3,840                  |                                 | 8,241                                                  |                                                  |    |
| AA-1128791                  | 00000....                                             | Lloyds Syndicate 2791.....                     | GB.....                  |                                                                     | 50                         |                            |          |                          |                         |                    |                   |                   |                        | 0                      |                        |                                 | 0                                                      |                                                  |    |
| AA-1120071                  | 00000....                                             | Lloyds Syndicate 2007.....                     | GB.....                  |                                                                     | 17                         |                            |          |                          |                         |                    |                   |                   |                        | 0                      |                        |                                 | 0                                                      |                                                  |    |
| AA-1126727                  | 00000....                                             | Lloyds Syndicate 727.....                      | GB.....                  |                                                                     | 12                         |                            |          |                          |                         |                    |                   |                   |                        | 0                      |                        |                                 | 0                                                      |                                                  |    |
| AA-1128001                  | 00000....                                             | Lloyds Syndicate 2001.....                     | GB.....                  |                                                                     | 382                        | 249                        |          | 143                      | 4                       | 45                 | 5                 | 211               |                        | 657                    | 164                    |                                 | 493                                                    |                                                  |    |
| AA-1120337                  | 00000....                                             | Aspen Insurance UK Ltd.....                    | GB.....                  |                                                                     | 400                        | 193                        |          | 72                       | 3                       | 128                | 13                | 179               |                        | 588                    | 56                     |                                 | 532                                                    |                                                  |    |
| AA-1129210                  | 00000....                                             | Lloyds Syndicate 3210 MITSUI.....              | GB.....                  |                                                                     | 3,050                      |                            |          |                          |                         | 462                | 50                | 2,131             |                        | 2,643                  | 1,034                  |                                 | 1,609                                                  |                                                  |    |
| AA-1126510                  | 00000....                                             | Lloyds Syndicate 510 KILN.....                 | GB.....                  |                                                                     | 1,641                      |                            |          |                          |                         | 246                | 27                | 1,155             |                        | 1,428                  | 555                    |                                 | 873                                                    |                                                  |    |
| AA-1440076                  | 00000....                                             | Sirius International Insurance Corp.....       | SE.....                  |                                                                     | 940                        |                            |          |                          |                         | 152                | 18                | 670               |                        | 840                    | 262                    |                                 | 578                                                    |                                                  |    |
| 0899999.                    | Total Authorized Other Non-U.S. Insurers.....         |                                                |                          |                                                                     | 17,618                     | 938                        | 0        | 461                      | 75                      | 3,779              | 1,352             | 12,266            | 0                      | 18,871                 | 6,206                  | 0                               | 12,665                                                 | 0                                                |    |
| 0999999.                    | Total Authorized.....                                 |                                                |                          |                                                                     | 102,962                    | 5,840                      | 0        | 11,425                   | 2,384                   | 37,903             | 22,566            | 63,045            | 0                      | 143,163                | 25,173                 | 0                               | 117,990                                                | 0                                                |    |
| Unauthorized                |                                                       |                                                |                          |                                                                     |                            |                            |          |                          |                         |                    |                   |                   |                        |                        |                        |                                 |                                                        |                                                  |    |
| Affiliates-Other (Non-U.S.) |                                                       |                                                |                          |                                                                     |                            |                            |          |                          |                         |                    |                   |                   |                        |                        |                        |                                 |                                                        |                                                  |    |
| AA-3194161                  | 00000....                                             | Catlin Insurance Company Ltd.....              | BM.....                  | 2.....                                                              | 248,356                    | 13,490                     |          | 40,282                   | 9,683                   | 111,294            | 62,420            | 117,007           |                        | 354,176                | 45,990                 |                                 | 308,186                                                |                                                  |    |
| 1299999.                    | Total Unauthorized Affiliates - Other (Non-U.S.)..... |                                                |                          |                                                                     | 248,356                    | 13,490                     | 0        | 40,282                   | 9,683                   | 111,294            | 62,420            | 117,007           | 0                      | 354,176                | 45,990                 | 0                               | 308,186                                                | 0                                                |    |
| 1399999.                    | Total Unauthorized Affiliates.....                    |                                                |                          |                                                                     | 248,356                    | 13,490                     | 0        | 40,282                   | 9,683                   | 111,294            | 62,420            | 117,007           | 0                      | 354,176                | 45,990                 | 0                               | 308,186                                                | 0                                                |    |
| Other Non-U.S. Insurers     |                                                       |                                                |                          |                                                                     |                            |                            |          |                          |                         |                    |                   |                   |                        |                        |                        |                                 |                                                        |                                                  |    |
| AA-1460146                  | 00000....                                             | Swiss Reinsurance Company.....                 | CH.....                  |                                                                     | 2,668                      |                            |          |                          |                         | 411                | 46                | 1,872             |                        | 2,329                  | 868                    |                                 | 1,461                                                  |                                                  |    |
| AA-1340165                  | 00000....                                             | Muenchener Ruckversicherungs-Gesellschaft..... | DE.....                  |                                                                     | 1,892                      |                            |          |                          |                         | 296                | 33                | 1,319             |                        | 1,648                  | 605                    |                                 | 1,043                                                  |                                                  |    |
| AA-3190829                  | 00000....                                             | Alterra Bermuda Ltd.....                       | BM.....                  |                                                                     | 12,644                     | 674                        |          | 2,042                    | 337                     | 5,581              | 3,349             | 6,726             |                        | 18,709                 | 3,160                  |                                 | 15,549                                                 |                                                  |    |
| AA-1464111                  | 00000....                                             | Glacier Reinsurance A G.....                   | CH.....                  |                                                                     | 11                         |                            |          |                          |                         | 8                  | 1                 | 2                 |                        | 11                     |                        |                                 | 11                                                     |                                                  |    |
| AA-1460006                  | 00000....                                             | Flagstone Reassurance Suisse SA.....           | CH.....                  |                                                                     | 485                        |                            |          |                          |                         | 69                 | 8                 | 295               |                        | 372                    | 120                    |                                 | 252                                                    |                                                  |    |
| AA-1780078                  | 00000....                                             | Partner Reinsurance Europe Ltd.....            | IE.....                  |                                                                     | 1,584                      |                            |          |                          |                         | 243                | 27                | 1,113             |                        | 1,383                  | 517                    |                                 | 866                                                    |                                                  |    |
| 1799999.                    | Total Unauthorized Other Non-U.S. Insurers.....       |                                                |                          |                                                                     | 19,284                     | 674                        | 0        | 2,042                    | 337                     | 6,608              | 3,464             | 11,327            | 0                      | 24,452                 | 5,270                  | 0                               | 19,182                                                 | 0                                                |    |
| 1899999.                    | Total Unauthorized.....                               |                                                |                          |                                                                     | 267,640                    | 14,164                     | 0        | 42,324                   | 10,020                  | 117,902            | 65,884            | 128,334           | 0                      | 378,628                | 51,260                 | 0                               | 327,368                                                | 0                                                |    |
| 1999999.                    | Total Authorized and Unauthorized.....                |                                                |                          |                                                                     | 370,602                    | 20,004                     | 0        | 53,749                   | 12,404                  | 155,805            | 88,450            | 191,379           | 0                      | 521,791                | 76,433                 | 0                               | 445,358                                                | 0                                                |    |
| 9999999.                    | Totals.....                                           |                                                |                          |                                                                     | 370,602                    | 20,004                     | 0        | 53,749                   | 12,404                  | 155,805            | 88,450            | 191,379           | 0                      | 521,791                | 76,433                 | 0                               | 445,358                                                | 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><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 |  |                                                                              |                                                                        |

Note A:

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

| 1                                                    | 2               | 3             |
|------------------------------------------------------|-----------------|---------------|
| Name of Reinsurer                                    | Commission Rate | Ceded Premium |
| (1) Hartford Steam Boiler Inspection and Ins Co..... | .....35.0       | .....124      |
| (2) Catlin Insurance Company Ltd.....                | .....32.0       | .....248,356  |
| (3) Munich Reinsurance America, Inc.....             | .....30.0       | .....11,744   |
| (4) Hannover Ruckversicherungs AG.....               | .....30.0       | .....10,427   |
| (5) Lloyds Syndicate 3210 MITSUI .....               | .....30.0       | .....3,050    |

Note B:

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

| 1                                        | 2                  | 3              | 4          |          |
|------------------------------------------|--------------------|----------------|------------|----------|
| Name of Reinsurer                        | Total Recoverables | Ceded Premiums | Affiliated |          |
| (1) Catlin Insurance Company Ltd.....    | .....354,176       | .....248,356   | Yes [ X ]  | No [ ]   |
| (2) Catlin Insurance Company Inc.....    | .....46,513        | .....28,889    | Yes [ X ]  | No [ ]   |
| (3) Alterra Bermuda Ltd.....             | .....18,709        | .....12,644    | Yes [ ]    | No [ X ] |
| (4) Axis Reinsurance Company.....        | .....17,891        | .....12,334    | Yes [ ]    | No [ X ] |
| (5) Munich Reinsurance America, Inc..... | .....13,280        | .....11,744    | Yes [ ]    | No [ X ] |

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><br>Domiciliary<br>Jurisdiction | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses |                       |                        |                         |                        |                                                |                                        | 12<br><br><br>Percentage<br>Overdue<br>Col. 10 / Col. 11 | 13<br><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 |                                        |                                                          |                                                                                  |
| Authorized                           |                                                                |                                                  |                                          |                                                                          |                       |                        |                         |                        |                                                |                                        |                                                          |                                                                                  |
| Affiliates-U.S. Intercompany Pooling |                                                                |                                                  |                                          |                                                                          |                       |                        |                         |                        |                                                |                                        |                                                          |                                                                                  |
| 20-4929941..                         | 19518.....                                                     | Catlin Insurance Company Inc.....                | .....TX.....                             | .....2,735                                                               | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....2,735                             | .....0.0                                                 | .....0.0                                                                         |
| 0199999.                             | Total Authorized - Affiliates - U.S. Intercompany Pooling..... |                                                  |                                          | .....2,735                                                               | .....0                | .....0                 | .....0                  | .....0                 | .....0                                         | .....2,735                             | .....0.0                                                 | .....0.0                                                                         |
| Affiliates-Other (Non-U.S.)          |                                                                |                                                  |                                          |                                                                          |                       |                        |                         |                        |                                                |                                        |                                                          |                                                                                  |
| AA-1128003.                          | 00000.....                                                     | Catlin Lloyds Syndicate 2003.....                | .....GB.....                             | .....(1,410)                                                             | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....(1,410)                           | .....0.0                                                 | .....0.0                                                                         |
| 0399999.                             | Total Authorized - Affiliates - Other (Non-U.S.).....          |                                                  |                                          | .....(1,410)                                                             | .....0                | .....0                 | .....0                  | .....0                 | .....0                                         | .....(1,410)                           | .....0.0                                                 | .....0.0                                                                         |
| 0499999.                             | Total Authorized - Affiliates.....                             |                                                  |                                          | .....1,325                                                               | .....0                | .....0                 | .....0                  | .....0                 | .....0                                         | .....1,325                             | .....0.0                                                 | .....0.0                                                                         |
| Other U.S. Unaffiliated Insurers     |                                                                |                                                  |                                          |                                                                          |                       |                        |                         |                        |                                                |                                        |                                                          |                                                                                  |
| 06-0237820..                         | 20699.....                                                     | Ace Property & Casualty Insurance Compan.....    | PA.....                                  | .....22                                                                  | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....22                                | .....0.0                                                 | .....0.0                                                                         |
| 51-0434766..                         | 20370.....                                                     | Axis Reinsurance Company.....                    | NY.....                                  | .....1,062                                                               | .....106              | .....                  | .....                   | .....                  | .....106                                       | .....1,168                             | .....9.1                                                 | .....0.0                                                                         |
| 47-0574325..                         | 32603.....                                                     | Berkley Insurance Company.....                   | DE.....                                  | .....427                                                                 | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....427                               | .....0.0                                                 | .....0.0                                                                         |
| 22-2005057..                         | 26921.....                                                     | Everest Reinsurance Co.....                      | DE.....                                  | .....339                                                                 | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....339                               | .....0.0                                                 | .....0.0                                                                         |
| 13-2997499..                         | 38776.....                                                     | White Mountains Reinsurance Co of America.....   | NY.....                                  | .....391                                                                 | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....391                               | .....0.0                                                 | .....0.0                                                                         |
| 06-0384680..                         | 11452.....                                                     | Hartford Steam Boiler Inspection and Ins Co..... | CT.....                                  | .....36                                                                  | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....36                                | .....0.0                                                 | .....0.0                                                                         |
| 13-4924125..                         | 10227.....                                                     | Munich Reinsurance America, Inc.....             | DE.....                                  | .....39                                                                  | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....39                                | .....0.0                                                 | .....0.0                                                                         |
| 13-3031176..                         | 38636.....                                                     | Partner Reinsurance Co of the U.S.....           | NY.....                                  | .....680                                                                 | .....62               | .....                  | .....                   | .....                  | .....62                                        | .....742                               | .....8.4                                                 | .....0.0                                                                         |
| 23-1641984..                         | 10219.....                                                     | QBE Reinsurance Corp.....                        | PA.....                                  | .....43                                                                  | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....43                                | .....0.0                                                 | .....0.0                                                                         |
| 13-5616275..                         | 19453.....                                                     | Transatlantic Reins Co.....                      | NY.....                                  | .....331                                                                 | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....331                               | .....0.0                                                 | .....0.0                                                                         |
| 13-1675535..                         | 25364.....                                                     | Swiss Reinsurance America Corp.....              | NY.....                                  | .....35                                                                  | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....35                                | .....0.0                                                 | .....0.0                                                                         |
| 04-1543470..                         | 23043.....                                                     | Liberty Mutual Insurance Company.....            | MA.....                                  | .....1                                                                   | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....1                                 | .....0.0                                                 | .....0.0                                                                         |
| 35-6021485..                         | 12416.....                                                     | Protective Insurance Co.....                     | IN.....                                  | .....2                                                                   | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....2                                 | .....0.0                                                 | .....0.0                                                                         |
| 0599999.                             | Total Authorized - Other U.S. Unaffiliated Insurers.....       |                                                  |                                          | .....3,408                                                               | .....168              | .....0                 | .....0                  | .....0                 | .....168                                       | .....3,576                             | .....4.7                                                 | .....0.0                                                                         |
| Other Non-U.S. Insurers              |                                                                |                                                  |                                          |                                                                          |                       |                        |                         |                        |                                                |                                        |                                                          |                                                                                  |
| AA-1340125.                          | 00000.....                                                     | Hannover Ruckversicherungs AG.....               | .....DE.....                             | .....470                                                                 | .....27               | .....                  | .....                   | .....                  | .....27                                        | .....497                               | .....5.4                                                 | .....0.0                                                                         |
| AA-1128001.                          | 00000.....                                                     | Lloyds Syndicate 2001.....                       | .....GB.....                             | .....249                                                                 | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....249                               | .....0.0                                                 | .....0.0                                                                         |
| AA-1120337.                          | 00000.....                                                     | Aspen Insurance UK Ltd.....                      | .....GB.....                             | .....193                                                                 | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....193                               | .....0.0                                                 | .....0.0                                                                         |
| 0899999.                             | Total Authorized - Other Non-U.S. Insurers.....                |                                                  |                                          | .....912                                                                 | .....27               | .....0                 | .....0                  | .....0                 | .....27                                        | .....939                               | .....2.9                                                 | .....0.0                                                                         |
| 0999999.                             | Total Authorized.....                                          |                                                  |                                          | .....5,645                                                               | .....195              | .....0                 | .....0                  | .....0                 | .....195                                       | .....5,840                             | .....3.3                                                 | .....0.0                                                                         |
| Unauthorized                         |                                                                |                                                  |                                          |                                                                          |                       |                        |                         |                        |                                                |                                        |                                                          |                                                                                  |
| Affiliates-Other (Non-U.S.)          |                                                                |                                                  |                                          |                                                                          |                       |                        |                         |                        |                                                |                                        |                                                          |                                                                                  |
| AA-3194161.                          | 00000.....                                                     | Catlin Insurance Company Ltd.....                | .....BM.....                             | .....13,490                                                              | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....13,490                            | .....0.0                                                 | .....0.0                                                                         |
| 1299999.                             | Total Unauthorized - Affiliates - Other (Non-U.S.).....        |                                                  |                                          | .....13,490                                                              | .....0                | .....0                 | .....0                  | .....0                 | .....0                                         | .....13,490                            | .....0.0                                                 | .....0.0                                                                         |
| 1399999.                             | Total Unauthorized - Affiliates.....                           |                                                  |                                          | .....13,490                                                              | .....0                | .....0                 | .....0                  | .....0                 | .....0                                         | .....13,490                            | .....0.0                                                 | .....0.0                                                                         |
| Other Non-U.S. Insurers              |                                                                |                                                  |                                          |                                                                          |                       |                        |                         |                        |                                                |                                        |                                                          |                                                                                  |
| AA-3190829.                          | 00000.....                                                     | Alterra Bermuda Ltd.....                         | .....BM.....                             | .....674                                                                 | .....                 | .....                  | .....                   | .....                  | .....0                                         | .....674                               | .....0.0                                                 | .....0.0                                                                         |
| 1799999.                             | Total Unauthorized - Other Non-U.S. Insurers.....              |                                                  |                                          | .....674                                                                 | .....0                | .....0                 | .....0                  | .....0                 | .....0                                         | .....674                               | .....0.0                                                 | .....0.0                                                                         |
| 1899999.                             | Total Unauthorized.....                                        |                                                  |                                          | .....14,164                                                              | .....0                | .....0                 | .....0                  | .....0                 | .....0                                         | .....14,164                            | .....0.0                                                 | .....0.0                                                                         |
| 1999999.                             | Total Authorized and Unauthorized.....                         |                                                  |                                          | .....19,809                                                              | .....195              | .....0                 | .....0                  | .....0                 | .....195                                       | .....20,004                            | .....1.0                                                 | .....0.0                                                                         |

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 |                                        |                                                      |                                                                              |
| 9999999                          | Totals.....                      |                                |                                      | .....19,809                                                              | .....195              | .....0                 | .....0                  | .....0                 | .....195                                       | .....20,004                            | .....1.0                                             | .....0.0                                                                     |

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 Cols. 6 through 10 but not in Excess of Col. 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 |
| Affiliates-Other Non-U.S. Insurers |                                                 |                                                |                          |                                                               |                                                  |                   |                        |                        |                            |                                                       |                               |                                                                             |                          |                               |                                                                   |                                                                                      |
| AA-3194161.                        | 00000.....                                      | Catlin Insurance Company Ltd.....              | .....BM.....             | .....354,176                                                  | .....                                            | .....327,612      | .....45,990            | .....                  | .....                      | .....354,176                                          | .....0                        | .....                                                                       | .....0                   | .....0                        | .....                                                             | .....0                                                                               |
| 0399999.                           | Total Affiliates - Other Non-U.S. Insurers..... |                                                |                          | .....354,176                                                  | .....0                                           | .....327,612      | .....45,990            | .....0                 | .....0                     | .....354,176                                          | .....0                        | .....0                                                                      | .....0                   | .....0                        | .....0                                                            | .....0                                                                               |
| 0499999.                           | Total Affiliates.....                           |                                                |                          | .....354,176                                                  | .....0                                           | .....327,612      | .....45,990            | .....0                 | .....0                     | .....354,176                                          | .....0                        | .....0                                                                      | .....0                   | .....0                        | .....0                                                            | .....0                                                                               |
| Other Non-U.S. Insurers            |                                                 |                                                |                          |                                                               |                                                  |                   |                        |                        |                            |                                                       |                               |                                                                             |                          |                               |                                                                   |                                                                                      |
| AA-1460146.                        | 00000.....                                      | Swiss Reinsurance Company.....                 | .....CH.....             | .....2,329                                                    | .....                                            | .....1,466        | .....868               | .....                  | .....                      | .....2,329                                            | .....0                        | .....                                                                       | .....0                   | .....0                        | .....                                                             | .....0                                                                               |
| AA-1340165.                        | 00000.....                                      | Muenchener Ruckversicherungs-Gesellschaft..... | .....DE.....             | .....1,648                                                    | .....                                            | .....1,057        | .....605               | .....                  | .....                      | .....1,648                                            | .....0                        | .....                                                                       | .....0                   | .....0                        | .....                                                             | .....0                                                                               |
| AA-3190829.                        | 00000.....                                      | Alterra Bermuda Ltd.....                       | .....BM.....             | .....18,709                                                   | .....                                            | .....18,373       | .....3,160             | .....                  | .....                      | .....18,709                                           | .....0                        | .....                                                                       | .....0                   | .....0                        | .....                                                             | .....0                                                                               |
| AA-1464111.                        | 00000.....                                      | Glacier Reinsurance A G .....                  | .....CH.....             | .....11                                                       | .....                                            | .....25           | .....                  | .....                  | .....                      | .....11                                               | .....0                        | .....                                                                       | .....0                   | .....0                        | .....                                                             | .....0                                                                               |
| AA-1460006.                        | 00000.....                                      | Flagstone Reassurance Suisse SA.....           | .....CH.....             | .....372                                                      | .....                                            | .....252          | .....120               | .....                  | .....                      | .....372                                              | .....0                        | .....                                                                       | .....0                   | .....0                        | .....                                                             | .....0                                                                               |
| AA-1780078.                        | 00000.....                                      | Partner Reinsurance Europe Ltd.....            | .....IE.....             | .....1,383                                                    | .....                                            | .....870          | .....517               | .....                  | .....                      | .....1,383                                            | .....0                        | .....                                                                       | .....0                   | .....0                        | .....                                                             | .....0                                                                               |
| 0899999.                           | Total Other Non-U.S. Insurers.....              |                                                |                          | .....24,452                                                   | .....0                                           | .....22,043       | .....5,270             | .....0                 | .....0                     | .....24,452                                           | .....0                        | .....0                                                                      | .....0                   | .....0                        | .....0                                                            | .....0                                                                               |
| 0999999.                           | Total Affiliates and Others.....                |                                                |                          | .....378,628                                                  | .....0                                           | .....349,655      | .....51,260            | .....0                 | .....0                     | .....378,628                                          | .....0                        | .....0                                                                      | .....0                   | .....0                        | .....0                                                            | .....0                                                                               |
| 9999999.                           | Totals.....                                     |                                                |                          | .....378,628                                                  | .....0                                           | .....349,655      | .....51,260            | .....0                 | .....0                     | .....378,628                                          | .....0                        | .....0                                                                      | .....0                   | .....0                        | .....0                                                            | .....0                                                                               |

- 24
1. Amounts in dispute totaling \$.....0 are included in Column 5.

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

Sch. F-Pt. 6  
NONE

Sch. F-Pt. 7  
NONE

SCHEDULE F - PART 8

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

|                                                                                          | 1<br>As Reported<br>(Net of Ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(Gross of Ceded) |
|------------------------------------------------------------------------------------------|------------------------------------|---------------------------------|-----------------------------------|
| <b>ASSETS (Page 2, Col. 3)</b>                                                           |                                    |                                 |                                   |
| 1. Cash and invested assets (Line 12).....                                               | 212,225,953                        |                                 | 212,225,953                       |
| 2. Premiums and considerations (Line 15).....                                            | 61,642,021                         |                                 | 61,642,021                        |
| 3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)..... | 20,004,382                         | (20,004,382)                    | 0                                 |
| 4. Funds held by or deposited with reinsured companies (Line 16.2).....                  | 8,294,023                          |                                 | 8,294,023                         |
| 5. Other assets.....                                                                     | 1,187,066                          |                                 | 1,187,066                         |
| 6. Net amount recoverable from reinsurers.....                                           |                                    | 445,358,127                     | 445,358,127                       |
| 7. Protected cell assets (Line 27).....                                                  |                                    |                                 | 0                                 |
| 8. Totals (Line 28).....                                                                 | 303,353,445                        | 425,353,745                     | 728,707,190                       |
| <b>LIABILITIES (Page 3)</b>                                                              |                                    |                                 |                                   |
| 9. Losses and loss adjustment expenses (Lines 1 through 3).....                          | 67,555,761                         | 310,407,650                     | 377,963,411                       |
| 10. Taxes, expenses, and other obligations (Lines 4 through 8).....                      | 10,951,656                         |                                 | 10,951,656                        |
| 11. Unearned premiums (Line 9).....                                                      | 25,354,184                         | 191,379,270                     | 216,733,454                       |
| 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).....        | 76,433,175                         | (76,433,175)                    | 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).....                                             |                                    |                                 | 0                                 |
| 18. Other liabilities.....                                                               | 20,151,921                         |                                 | 20,151,921                        |
| 19. Total liabilities excluding protected cell business (Line 26).....                   | 200,446,697                        | 425,353,745                     | 625,800,442                       |
| 20. Protected cell liabilities (Line 27).....                                            |                                    |                                 | 0                                 |
| 21. Surplus as regards policyholders (Line 37).....                                      | 102,906,748                        | XXX                             | 102,906,748                       |
| 22. Totals (Line 38).....                                                                | 303,353,445                        | 425,353,745                     | 728,707,190                       |

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

If yes, give full explanation:

Sch. H-Pt. 1  
NONE

Sch. H-Pt. 2  
NONE

Sch. H-Pt. 3  
NONE

Sch. H-Pt. 4  
NONE

Sch. H-Pt. 5  
NONE



SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

(\$000 Omitted)

| Years in Which<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                                                          | .....XXX.....                                                   |
| 2. 2001.....                                                                | .....3,518                        | .....3,348     | .....170                      | .....941                          | .....852       | .....137                                 | .....125       | .....                             | .....          | .....                                               | .....101                                                        | .....XXX.....                                                   |
| 3. 2002.....                                                                | .....6,938                        | .....6,574     | .....364                      | .....2,167                        | .....1,983     | .....219                                 | .....202       | .....                             | .....          | .....55                                             | .....201                                                        | .....XXX.....                                                   |
| 4. 2003.....                                                                | .....15,368                       | .....15,403    | .....(35)                     | .....1,201                        | .....1,159     | .....143                                 | .....139       | .....                             | .....          | .....1                                              | .....46                                                         | .....XXX.....                                                   |
| 5. 2004.....                                                                | .....6,543                        | .....6,543     | .....0                        | .....17,974                       | .....17,974    | .....1,101                               | .....1,101     | .....                             | .....          | .....                                               | .....0                                                          | .....XXX.....                                                   |
| 6. 2005.....                                                                | .....4,262                        | .....553       | .....3,709                    | .....653                          | .....          | .....181                                 | .....          | .....250                          | .....          | .....                                               | .....1,084                                                      | .....XXX.....                                                   |
| 7. 2006.....                                                                | .....22,288                       | .....2,900     | .....19,388                   | .....4,141                        | .....149       | .....1,780                               | .....39        | .....888                          | .....3         | .....4                                              | .....6,618                                                      | .....XXX.....                                                   |
| 8. 2007.....                                                                | .....38,833                       | .....30,280    | .....8,553                    | .....4,280                        | .....3,232     | .....2,324                               | .....1,673     | .....1,347                        | .....601       | .....7                                              | .....2,445                                                      | .....XXX.....                                                   |
| 9. 2008.....                                                                | .....65,367                       | .....50,115    | .....15,252                   | .....16,777                       | .....12,826    | .....1,869                               | .....1,317     | .....3,322                        | .....1,970     | .....3                                              | .....5,855                                                      | .....XXX.....                                                   |
| 10. 2009.....                                                               | .....146,330                      | .....117,046   | .....29,284                   | .....26,045                       | .....20,632    | .....2,207                               | .....1,654     | .....4,135                        | .....2,615     | .....134                                            | .....7,486                                                      | .....XXX.....                                                   |
| 11. 2010.....                                                               | .....264,340                      | .....214,033   | .....50,307                   | .....26,564                       | .....21,045    | .....670                                 | .....507       | .....3,800                        | .....2,906     | .....182                                            | .....6,576                                                      | .....XXX.....                                                   |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....100,743                      | .....79,852    | .....10,631                              | .....6,757     | .....13,742                       | .....8,095     | .....386                                            | .....30,412                                                     | .....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><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><br>Ceded | 15<br>Direct and Assumed | 16<br><br>Ceded | 17<br>Direct and Assumed            | 18<br><br>Ceded | 19<br>Direct and Assumed | 20<br><br>Ceded |                            |             |                                               |                                            |                                                            |
| 1. Prior..... |                          |                 |                          |                 |                                     |                 |                          |                 |                            |             |                                               | .....0                                     | .....XXX.....                                              |
| 2. 2001.....  |                          |                 |                          |                 |                                     |                 |                          |                 |                            |             |                                               | .....0                                     | .....XXX.....                                              |
| 3. 2002.....  |                          |                 |                          |                 |                                     |                 |                          |                 |                            |             |                                               | .....0                                     | .....XXX.....                                              |
| 4. 2003.....  |                          |                 |                          |                 |                                     |                 |                          |                 |                            |             |                                               | .....0                                     | .....XXX.....                                              |
| 5. 2004.....  |                          |                 |                          |                 |                                     |                 |                          |                 |                            |             |                                               | .....0                                     | .....XXX.....                                              |
| 6. 2005.....  | .....3                   |                 | .....404                 | .....53         | .....3                              |                 | .....108                 | .....12         | .....124                   | .....10     |                                               | .....567                                   | .....XXX.....                                              |
| 7. 2006.....  | .....796                 | .....74         | .....1,535               | .....230        | .....149                            | .....31         | .....440                 | .....76         | .....773                   | .....33     |                                               | .....3,249                                 | .....XXX.....                                              |
| 8. 2007.....  | .....1,424               | .....1,070      | .....5,874               | .....4,492      | .....315                            | .....236        | .....1,568               | .....1,106      | .....2,256                 | .....1,119  |                                               | .....3,414                                 | .....XXX.....                                              |
| 9. 2008.....  | .....4,521               | .....3,494      | .....12,043              | .....9,217      | .....769                            | .....580        | .....3,056               | .....2,263      | .....3,937                 | .....2,481  |                                               | .....6,291                                 | .....XXX.....                                              |
| 10. 2009..... | .....18,084              | .....14,744     | .....31,300              | .....25,140     | .....923                            | .....735        | .....7,376               | .....5,590      | .....12,426                | .....9,553  |                                               | .....14,347                                | .....XXX.....                                              |
| 11. 2010..... | .....18,627              | .....14,621     | .....74,653              | .....60,905     | .....1,418                          | .....1,145      | .....13,754              | .....8,821      | .....34,437                | .....29,314 |                                               | .....28,083                                | .....XXX.....                                              |
| 12. Totals... | .....43,455              | .....34,003     | .....125,809             | .....100,037    | .....3,577                          | .....2,727      | .....26,302              | .....17,868     | .....53,953                | .....42,510 | .....0                                        | .....55,951                                | .....XXX.....                                              |

|            | 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                        | 27            | 28            | 29<br>Direct<br>and                                            | 30            | 31            | 32                     | 33              | Inter-Company<br>Pooling<br>Participation<br>Percentage | 35                                           | 36<br>Loss<br>Expenses |
|            | Assumed                                    | Ceded         | Net           | Assumed                                                        | Ceded         | Net           | Loss                   | Loss<br>Expense |                                                         | Losses<br>Unpaid                             | Unpaid                 |
| 1. Prior.. | .....XXX.....                              | .....XXX..... | .....XXX..... | .....XXX.....                                                  | .....XXX..... | .....XXX..... |                        |                 | .....XXX.....                                           | .....0                                       | .....0                 |
| 2. 2001.   | .....1,078                                 | .....977      | .....101      | .....30.6                                                      | .....29.2     | .....59.4     |                        |                 | .....65.00                                              | .....0                                       | .....0                 |
| 3. 2002.   | .....2,386                                 | .....2,185    | .....201      | .....34.4                                                      | .....33.2     | .....55.2     |                        |                 | .....65.00                                              | .....0                                       | .....0                 |
| 4. 2003.   | .....1,344                                 | .....1,298    | .....46       | .....8.7                                                       | .....8.4      | .....(131.4)  |                        |                 | .....65.00                                              | .....0                                       | .....0                 |
| 5. 2004.   | .....19,075                                | .....19,075   | .....0        | .....291.5                                                     | .....291.5    | .....0.0      |                        |                 | .....65.00                                              | .....0                                       | .....0                 |
| 6. 2005.   | .....1,726                                 | .....75       | .....1,651    | .....40.5                                                      | .....13.6     | .....44.5     |                        |                 | .....65.00                                              | .....354                                     | .....213               |
| 7. 2006.   | .....10,502                                | .....635      | .....9,867    | .....47.1                                                      | .....21.9     | .....50.9     |                        |                 | .....65.00                                              | .....2,027                                   | .....1,222             |
| 8. 2007.   | .....19,388                                | .....13,529   | .....5,859    | .....49.9                                                      | .....44.7     | .....68.5     |                        |                 | .....65.00                                              | .....1,736                                   | .....1,678             |
| 9. 2008.   | .....46,294                                | .....34,148   | .....12,146   | .....70.8                                                      | .....68.1     | .....79.6     |                        |                 | .....65.00                                              | .....3,853                                   | .....2,438             |
| 10. 2009.  | .....102,496                               | .....80,663   | .....21,833   | .....70.0                                                      | .....68.9     | .....74.6     |                        |                 | .....65.00                                              | .....9,500                                   | .....4,847             |
| 11. 2010.  | .....173,923                               | .....139,264  | .....34,659   | .....65.8                                                      | .....65.1     | .....68.9     |                        |                 | .....65.00                                              | .....17,754                                  | .....10,329            |
| 12. Totals | .....XXX.....                              | .....XXX..... | .....XXX..... | .....XXX.....                                                  | .....XXX..... | .....XXX..... | .....0                 | .....0          | .....XXX.....                                           | .....35,224                                  | .....20,727            |

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

SCHEDULE P - PART 2 - SUMMARY

| Years in Which Losses Were Incurred | Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |           |           |           |            |            |             |            |             |             | DEVELOPMENT  |              |
|-------------------------------------|----------------------------------------------------------------------------------------------------|-----------|-----------|-----------|------------|------------|-------------|------------|-------------|-------------|--------------|--------------|
|                                     | 1                                                                                                  | 2         | 3         | 4         | 5          | 6          | 7           | 8          | 9           | 10          | 11           | 12           |
|                                     | 2001                                                                                               | 2002      | 2003      | 2004      | 2005       | 2006       | 2007        | 2008       | 2009        | 2010        | One Year     | Two Year     |
| 1. Prior.....                       |                                                                                                    | .....(31) | .....(31) | .....(31) | .....(31)  | .....(31)  | .....200    | .....200   | .....200    | .....200    | .....0       | .....0       |
| 2. 2001.....                        | .....176                                                                                           | .....176  | .....104  | .....101  | .....101   | .....101   | .....101    | .....101   | .....101    | .....101    | .....0       | .....0       |
| 3. 2002.....                        | .....XXX                                                                                           | .....347  | .....206  | .....201  | .....201   | .....201   | .....201    | .....201   | .....201    | .....201    | .....0       | .....0       |
| 4. 2003.....                        | .....XXX                                                                                           | .....XXX  | .....51   | .....46   | .....46    | .....46    | .....46     | .....46    | .....46     | .....46     | .....0       | .....0       |
| 5. 2004.....                        | .....XXX                                                                                           | .....XXX  | .....XXX  |           |            |            |             |            | .....3      |             | .....(3)     | .....0       |
| 6. 2005.....                        | .....XXX                                                                                           | .....XXX  | .....XXX  | .....XXX  | .....1,898 | .....1,776 | .....1,785  | .....1,832 | .....1,344  | .....1,287  | .....(57)    | .....(545)   |
| 7. 2006.....                        | .....XXX                                                                                           | .....XXX  | .....XXX  | .....XXX  | .....XXX   | .....9,673 | .....10,561 | .....9,332 | .....9,628  | .....8,242  | .....(1,386) | .....(1,090) |
| 8. 2007.....                        | .....XXX                                                                                           | .....XXX  | .....XXX  | .....XXX  | .....XXX   | .....XXX   | .....5,042  | .....4,068 | .....4,167  | .....3,976  | .....(191)   | .....(92)    |
| 9. 2008.....                        | .....XXX                                                                                           | .....XXX  | .....XXX  | .....XXX  | .....XXX   | .....XXX   | .....XXX    | .....8,738 | .....8,613  | .....9,338  | .....725     | .....600     |
| 10. 2009.....                       | .....XXX                                                                                           | .....XXX  | .....XXX  | .....XXX  | .....XXX   | .....XXX   | .....XXX    | .....XXX   | .....16,097 | .....17,440 | .....1,343   | .....XXX     |
| 11. 2010.....                       | .....XXX                                                                                           | .....XXX  | .....XXX  | .....XXX  | .....XXX   | .....XXX   | .....XXX    | .....XXX   | .....XXX    | .....28,643 | .....XXX     | .....XXX     |
| 12. Totals.....                     |                                                                                                    |           |           |           |            |            |             |            |             |             | .....431     | .....(1,127) |

SCHEDULE P - PART 3 - SUMMARY

| Years in Which Losses Were Incurred | Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |           |           |           |           |           |          |            |            |            | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|-----------|-----------|-----------|-----------|-----------|----------|------------|------------|------------|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2         | 3         | 4         | 5         | 6         | 7        | 8          | 9          | 10         | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
|                                     | 2001                                                                                                      | 2002      | 2003      | 2004      | 2005      | 2006      | 2007     | 2008       | 2009       | 2010       |                                           |                                              |
| 1. Prior.....                       | .....000                                                                                                  | .....(31) | .....(31) | .....(31) | .....(31) | .....(31) | .....200 | .....200   | .....200   | .....200   | .....XXX                                  | .....XXX                                     |
| 2. 2001.....                        | .....66                                                                                                   | .....96   | .....101  | .....101  | .....101  | .....101  | .....101 | .....101   | .....101   | .....101   | .....XXX                                  | .....XXX                                     |
| 3. 2002.....                        | .....XXX                                                                                                  | .....138  | .....201  | .....201  | .....201  | .....201  | .....201 | .....201   | .....201   | .....201   | .....XXX                                  | .....XXX                                     |
| 4. 2003.....                        | .....XXX                                                                                                  | .....XXX  | .....46   | .....46   | .....46   | .....46   | .....46  | .....46    | .....46    | .....46    | .....XXX                                  | .....XXX                                     |
| 5. 2004.....                        | .....XXX                                                                                                  | .....XXX  | .....XXX  |           |           |           |          |            |            |            | .....XXX                                  | .....XXX                                     |
| 6. 2005.....                        | .....XXX                                                                                                  | .....XXX  | .....XXX  | .....XXX  | .....82   | .....258  | .....75  | .....540   | .....545   | .....834   | .....XXX                                  | .....XXX                                     |
| 7. 2006.....                        | .....XXX                                                                                                  | .....XXX  | .....XXX  | .....XXX  | .....XXX  | .....571  | .....21  | .....2,330 | .....3,674 | .....5,733 | .....XXX                                  | .....XXX                                     |
| 8. 2007.....                        | .....XXX                                                                                                  | .....XXX  | .....XXX  | .....XXX  | .....XXX  | .....XXX  | .....90  | .....538   | .....1,076 | .....1,699 | .....XXX                                  | .....XXX                                     |
| 9. 2008.....                        | .....XXX                                                                                                  | .....XXX  | .....XXX  | .....XXX  | .....XXX  | .....XXX  | .....XXX | .....1,639 | .....3,229 | .....4,503 | .....XXX                                  | .....XXX                                     |
| 10. 2009.....                       | .....XXX                                                                                                  | .....XXX  | .....XXX  | .....XXX  | .....XXX  | .....XXX  | .....XXX | .....XXX   | .....3,718 | .....5,966 | .....XXX                                  | .....XXX                                     |
| 11. 2010.....                       | .....XXX                                                                                                  | .....XXX  | .....XXX  | .....XXX  | .....XXX  | .....XXX  | .....XXX | .....XXX   | .....XXX   | .....5,683 | .....XXX                                  | .....XXX                                     |

SCHEDULE P - PART 4 - SUMMARY

| Years in Which Losses Were Incurred | Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |          |          |          |            |            |            |            |             |             |
|-------------------------------------|---------------------------------------------------------------------------------------------------------------------|----------|----------|----------|------------|------------|------------|------------|-------------|-------------|
|                                     | 1                                                                                                                   | 2        | 3        | 4        | 5          | 6          | 7          | 8          | 9           | 10          |
|                                     | 2001                                                                                                                | 2002     | 2003     | 2004     | 2005       | 2006       | 2007       | 2008       | 2009        | 2010        |
| 1. Prior.....                       |                                                                                                                     |          |          |          |            |            |            |            |             |             |
| 2. 2001.....                        | .....80                                                                                                             | .....75  |          |          |            |            |            |            |             |             |
| 3. 2002.....                        | .....XXX                                                                                                            | .....168 | .....1   |          |            |            |            |            |             |             |
| 4. 2003.....                        | .....XXX                                                                                                            | .....XXX | .....5   |          |            |            |            |            |             |             |
| 5. 2004.....                        | .....XXX                                                                                                            | .....XXX | .....XXX |          |            |            |            |            |             |             |
| 6. 2005.....                        | .....XXX                                                                                                            | .....XXX | .....XXX | .....XXX | .....1,540 | .....1,356 | .....1,555 | .....1,237 | .....718    | .....447    |
| 7. 2006.....                        | .....XXX                                                                                                            | .....XXX | .....XXX | .....XXX | .....XXX   | .....7,816 | .....9,744 | .....6,274 | .....4,776  | .....1,669  |
| 8. 2007.....                        | .....XXX                                                                                                            | .....XXX | .....XXX | .....XXX | .....XXX   | .....XXX   | .....4,695 | .....3,132 | .....2,647  | .....1,844  |
| 9. 2008.....                        | .....XXX                                                                                                            | .....XXX | .....XXX | .....XXX | .....XXX   | .....XXX   | .....XXX   | .....5,871 | .....4,832  | .....3,619  |
| 10. 2009.....                       | .....XXX                                                                                                            | .....XXX | .....XXX | .....XXX | .....XXX   | .....XXX   | .....XXX   | .....XXX   | .....10,360 | .....7,946  |
| 11. 2010.....                       | .....XXX                                                                                                            | .....XXX | .....XXX | .....XXX | .....XXX   | .....XXX   | .....XXX   | .....XXX   | .....XXX    | .....18,681 |

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                                                          | .....XXX.....                                                   |
| 2. 2001.....                                                                | .....3,518.....                   | .....3,348..... | .....170.....                 | .....941.....                     | .....852.....   | .....137.....                            | .....125.....  |                                   |                |                                                     | .....101.....                                                   | .....246.....                                                   |
| 3. 2002.....                                                                | .....6,938.....                   | .....6,574..... | .....364.....                 | .....2,167.....                   | .....1,983..... | .....219.....                            | .....202.....  |                                   |                | .....55.....                                        | .....201.....                                                   | .....273.....                                                   |
| 4. 2003.....                                                                | .....6,159.....                   | .....6,194..... | .....(35).....                | .....1,201.....                   | .....1,159..... | .....142.....                            | .....138.....  |                                   |                | .....1.....                                         | .....46.....                                                    | .....225.....                                                   |
| 5. 2004.....                                                                | .....526.....                     | .....526.....   | .....0.....                   | .....140.....                     | .....140.....   | .....12.....                             | .....12.....   |                                   |                |                                                     | .....0.....                                                     | .....17.....                                                    |
| 6. 2005.....                                                                |                                   |                 | .....0.....                   |                                   |                 |                                          |                |                                   |                |                                                     | .....0.....                                                     |                                                                 |
| 7. 2006.....                                                                |                                   |                 | .....0.....                   |                                   |                 |                                          |                |                                   |                |                                                     | .....0.....                                                     |                                                                 |
| 8. 2007.....                                                                |                                   |                 | .....0.....                   |                                   |                 |                                          |                |                                   |                |                                                     | .....0.....                                                     |                                                                 |
| 9. 2008.....                                                                |                                   |                 | .....0.....                   |                                   |                 |                                          |                |                                   |                |                                                     | .....0.....                                                     |                                                                 |
| 10. 2009.....                                                               |                                   |                 | .....0.....                   |                                   |                 |                                          |                |                                   |                |                                                     | .....0.....                                                     |                                                                 |
| 11. 2010.....                                                               |                                   |                 | .....0.....                   |                                   |                 |                                          |                |                                   |                |                                                     | .....0.....                                                     |                                                                 |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....   | .....XXX.....                 | .....4,449.....                   | .....4,134..... | .....510.....                            | .....477.....  | .....0.....                       | .....0.....    | .....56.....                                        | .....348.....                                                   | .....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. 2001.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 3. 2002.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 4. 2003.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 5. 2004.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 6. 2005.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 7. 2006.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 8. 2007.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 9. 2008.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 10. 2009..... | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 11. 2010..... | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....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>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. 2001.   | .....1,078.....                            | .....977.....   | .....101..... | .....30.6.....                                                 | .....29.2..... | .....59.4.....    | .....                  | .....                 | .....65.00.....                                                       | .....0                                       | .....0                           |
| 3. 2002.   | .....2,386.....                            | .....2,185..... | .....201..... | .....34.4.....                                                 | .....33.2..... | .....55.2.....    | .....                  | .....                 | .....65.00.....                                                       | .....0                                       | .....0                           |
| 4. 2003.   | .....1,343.....                            | .....1,297..... | .....46.....  | .....21.8.....                                                 | .....20.9..... | .....(131.4)..... | .....                  | .....                 | .....65.00.....                                                       | .....0                                       | .....0                           |
| 5. 2004.   | .....152.....                              | .....152.....   | .....0.....   | .....28.9.....                                                 | .....28.9..... | .....0.0.....     | .....                  | .....                 | .....65.00.....                                                       | .....0                                       | .....0                           |
| 6. 2005.   | .....0.....                                | .....0.....     | .....0.....   | .....0.0.....                                                  | .....0.0.....  | .....0.0.....     | .....                  | .....                 | .....65.00.....                                                       | .....0                                       | .....0                           |
| 7. 2006.   | .....0.....                                | .....0.....     | .....0.....   | .....0.0.....                                                  | .....0.0.....  | .....0.0.....     | .....                  | .....                 | .....65.00.....                                                       | .....0                                       | .....0                           |
| 8. 2007.   | .....0.....                                | .....0.....     | .....0.....   | .....0.0.....                                                  | .....0.0.....  | .....0.0.....     | .....                  | .....                 | .....65.00.....                                                       | .....0                                       | .....0                           |
| 9. 2008.   | .....0.....                                | .....0.....     | .....0.....   | .....0.0.....                                                  | .....0.0.....  | .....0.0.....     | .....                  | .....                 | .....65.00.....                                                       | .....0                                       | .....0                           |
| 10. 2009.  | .....0.....                                | .....0.....     | .....0.....   | .....0.0.....                                                  | .....0.0.....  | .....0.0.....     | .....                  | .....                 | .....65.00.....                                                       | .....0                                       | .....0                           |
| 11. 2010.  | .....0.....                                | .....0.....     | .....0.....   | .....0.0.....                                                  | .....0.0.....  | .....0.0.....     | .....                  | .....                 | .....65.00.....                                                       | .....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<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. 2001.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 3. 2002.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 4. 2003.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 5. 2004.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 6. 2005.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 7. 2006.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 8. 2007.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 9. 2008.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 10. 2009.....                                                               |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 11. 2010.....                                                               |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....0                            | .....0         | .....0                                   | .....0         | .....0                            | .....0         | .....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><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. 2001.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 3. 2002.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 4. 2003.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 5. 2004.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 6. 2005.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 7. 2006.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 8. 2007.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 9. 2008.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 10. 2009..... | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 11. 2010..... | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 12. 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-<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. 2001.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 3. 2002.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 4. 2003.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 5. 2004.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 6. 2005.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 7. 2006.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 8. 2007.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 9. 2008.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 10. 2009.  | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 11. 2010.  | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 12. Totals | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0                 | .....0          | .....XXX.....                                                         | .....0                                       | .....0                     |

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK 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<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. 2001.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 3. 2002.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 4. 2003.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 5. 2004.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 6. 2005.....                                                                | .....27.....                      | .....5.....    | .....22.....                  | .....22.....                      |                | .....10.....                             |                | .....1.....                       |                |                                                     | .....33.....                                                    | .....2.....                                                        |
| 7. 2006.....                                                                | .....379.....                     | .....47.....   | .....332.....                 | .....48.....                      |                | .....13.....                             |                | .....20.....                      |                | .....1.....                                         | .....81.....                                                    | .....13.....                                                       |
| 8. 2007.....                                                                | .....447.....                     | .....348.....  | .....99.....                  | .....225.....                     | .....167.....  | .....56.....                             | .....41.....   | .....23.....                      | .....12.....   |                                                     | .....84.....                                                    | .....25.....                                                       |
| 9. 2008.....                                                                | .....177.....                     | .....133.....  | .....44.....                  | .....9.....                       | .....7.....    | .....12.....                             | .....9.....    | .....10.....                      | .....6.....    |                                                     | .....9.....                                                     | .....8.....                                                        |
| 10. 2009.....                                                               | .....656.....                     | .....549.....  | .....107.....                 |                                   |                |                                          |                | .....2.....                       | .....2.....    |                                                     | .....0.....                                                     | .....4.....                                                        |
| 11. 2010.....                                                               | .....632.....                     | .....450.....  | .....182.....                 |                                   |                |                                          |                | .....1.....                       | .....1.....    |                                                     | .....0.....                                                     | .....1.....                                                        |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....304.....                     | .....174.....  | .....91.....                             | .....50.....   | .....57.....                      | .....21.....   | .....1.....                                         | .....207.....                                                   | .....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. 2001.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....        | .....                                                  | .....0                                                    | .....                                                                  |
| 3. 2002.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....        | .....                                                  | .....0                                                    | .....                                                                  |
| 4. 2003.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....        | .....                                                  | .....0                                                    | .....                                                                  |
| 5. 2004.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....        | .....                                                  | .....0                                                    | .....                                                                  |
| 6. 2005.....  | .....                          | .....           | .....                          | .....           | .....                               | .....           | .....                          | .....           | .....                         | .....        | .....                                                  | .....0                                                    | .....                                                                  |
| 7. 2006.....  | .....                          | .....           | .....3.....                    | .....           | .....                               | .....           | .....                          | .....           | .....1.....                   | .....        | .....                                                  | .....4.....                                               | .....                                                                  |
| 8. 2007.....  | .....                          | .....           | .....14.....                   | .....10.....    | .....                               | .....           | .....1.....                    | .....1.....     | .....2.....                   | .....1.....  | .....                                                  | .....5.....                                               | .....                                                                  |
| 9. 2008.....  | .....23.....                   | .....17.....    | .....8.....                    | .....7.....     | .....5.....                         | .....3.....     | .....2.....                    | .....1.....     | .....7.....                   | .....4.....  | .....                                                  | .....13.....                                              | .....1.....                                                            |
| 10. 2009..... | .....268.....                  | .....225.....   | .....132.....                  | .....108.....   | .....5.....                         | .....3.....     | .....3.....                    | .....8.....     | .....44.....                  | .....29..... | .....                                                  | .....79.....                                              | .....3.....                                                            |
| 11. 2010..... | .....2.....                    | .....1.....     | .....346.....                  | .....285.....   | .....                               | .....           | .....4.....                    | .....23.....    | .....78.....                  | .....46..... | .....                                                  | .....75.....                                              | .....1.....                                                            |
| 12. Totals... | .....293.....                  | .....243.....   | .....503.....                  | .....410.....   | .....10.....                        | .....6.....     | .....10.....                   | .....33.....    | .....132.....                 | .....80..... | .....0.....                                            | .....176.....                                             | .....5.....                                                            |

|            | 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. 2001.   | .....0.....                                | .....0.....     | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   | .....                  | .....           | .....65.00.....                                                       | .....0                                       | .....0                     |
| 3. 2002.   | .....0.....                                | .....0.....     | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   | .....                  | .....           | .....65.00.....                                                       | .....0                                       | .....0                     |
| 4. 2003.   | .....0.....                                | .....0.....     | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   | .....                  | .....           | .....65.00.....                                                       | .....0                                       | .....0                     |
| 5. 2004.   | .....0.....                                | .....0.....     | .....0.....   | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   | .....                  | .....           | .....65.00.....                                                       | .....0                                       | .....0                     |
| 6. 2005.   | .....33.....                               | .....0.....     | .....33.....  | .....122.2.....                                                | .....0.0.....   | .....150.0..... | .....                  | .....           | .....65.00.....                                                       | .....0                                       | .....0                     |
| 7. 2006.   | .....85.....                               | .....0.....     | .....85.....  | .....22.4.....                                                 | .....0.0.....   | .....25.6.....  | .....                  | .....           | .....65.00.....                                                       | .....3                                       | .....1                     |
| 8. 2007.   | .....321.....                              | .....232.....   | .....89.....  | .....71.8.....                                                 | .....66.7.....  | .....89.9.....  | .....                  | .....           | .....65.00.....                                                       | .....4                                       | .....1                     |
| 9. 2008.   | .....76.....                               | .....54.....    | .....22.....  | .....42.9.....                                                 | .....40.6.....  | .....50.0.....  | .....                  | .....           | .....65.00.....                                                       | .....7                                       | .....6                     |
| 10. 2009.  | .....454.....                              | .....375.....   | .....79.....  | .....69.2.....                                                 | .....68.3.....  | .....73.8.....  | .....                  | .....           | .....65.00.....                                                       | .....67                                      | .....12                    |
| 11. 2010.  | .....431.....                              | .....356.....   | .....75.....  | .....68.2.....                                                 | .....79.1.....  | .....41.2.....  | .....                  | .....           | .....65.00.....                                                       | .....62                                      | .....13                    |
| 12. Totals | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX.....   | .....0.....            | .....0.....     | .....XXX.....                                                         | .....143.....                                | .....33.....               |

SCHEDULE P - PART 1D - WORKERS' COMPENSATION

(\$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. 2001.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 3. 2002.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 4. 2003.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 5. 2004.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 6. 2005.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 7. 2006.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 8. 2007.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 9. 2008.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 10. 2009.....                                                               |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 11. 2010.....                                                               |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....0                            | .....0         | .....0                                   | .....0         | .....0                            | .....0         | .....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><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. 2001.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 3. 2002.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 4. 2003.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 5. 2004.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 6. 2005.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 7. 2006.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 8. 2007.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 9. 2008.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 10. 2009..... | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 11. 2010..... | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 12. 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                                                          | 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-<br>Company<br>Pooling<br>Participation<br>Percentage | 35                                           | 36                         |
|            |                                            |                 |               |                                                                |                 |               |                        |                           |                                                             | Losses<br>Unpaid                             | Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....                  | .....                     | .....XXX.....                                               | .....0                                       | .....0                     |
| 2. 2001.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                       | .....0                                       | .....0                     |
| 3. 2002.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                       | .....0                                       | .....0                     |
| 4. 2003.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                       | .....0                                       | .....0                     |
| 5. 2004.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                       | .....0                                       | .....0                     |
| 6. 2005.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                       | .....0                                       | .....0                     |
| 7. 2006.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                       | .....0                                       | .....0                     |
| 8. 2007.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                       | .....0                                       | .....0                     |
| 9. 2008.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                       | .....0                                       | .....0                     |
| 10. 2009.  | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                       | .....0                                       | .....0                     |
| 11. 2010.  | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      | .....                  | .....                     | .....                                                       | .....0                                       | .....0                     |
| 12. Totals | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0                 | .....0                    | .....XXX.....                                               | .....0                                       | .....0                     |

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

(\$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. 2001.....                                                                |                                   |                 | .....0                        |                                   |                 |                                          |                |                                   |                 |                                                     | .....0                                                          |                                                                    |
| 3. 2002.....                                                                |                                   |                 | .....0                        |                                   |                 |                                          |                |                                   |                 |                                                     | .....0                                                          |                                                                    |
| 4. 2003.....                                                                |                                   |                 | .....0                        |                                   |                 |                                          |                |                                   |                 |                                                     | .....0                                                          |                                                                    |
| 5. 2004.....                                                                |                                   |                 | .....0                        |                                   |                 |                                          |                |                                   |                 |                                                     | .....0                                                          |                                                                    |
| 6. 2005.....                                                                | .....714.....                     | .....109.....   | .....605.....                 | .....440.....                     |                 | .....35.....                             |                | .....78.....                      |                 |                                                     | .....553.....                                                   | .....27.....                                                       |
| 7. 2006.....                                                                | .....2,828.....                   | .....346.....   | .....2,482.....               | .....547.....                     |                 | .....294.....                            |                | .....185.....                     |                 |                                                     | .....1,026.....                                                 | .....75.....                                                       |
| 8. 2007.....                                                                | .....4,589.....                   | .....3,585..... | .....1,004.....               | .....777.....                     | .....585.....   | .....206.....                            | .....146.....  | .....462.....                     | .....296.....   | .....3.....                                         | .....418.....                                                   | .....101.....                                                      |
| 9. 2008.....                                                                | .....5,810.....                   | .....4,358..... | .....1,452.....               | .....4,096.....                   | .....3,072..... | .....383.....                            | .....264.....  | .....1,145.....                   | .....722.....   | .....1.....                                         | .....1,566.....                                                 | .....285.....                                                      |
| 10. 2009.....                                                               | .....6,699.....                   | .....5,241..... | .....1,458.....               | .....2,396.....                   | .....1,999..... | .....100.....                            | .....64.....   | .....530.....                     | .....354.....   | .....1.....                                         | .....609.....                                                   | .....197.....                                                      |
| 11. 2010.....                                                               | .....8,063.....                   | .....6,922..... | .....1,141.....               | .....2,263.....                   | .....2,235..... | .....57.....                             | .....47.....   | .....452.....                     | .....424.....   |                                                     | .....66.....                                                    | .....238.....                                                      |
| 12. Totals....                                                              | .....XXX.....                     | .....XXX.....   | .....XXX.....                 | .....10,519.....                  | .....7,891..... | .....1,075.....                          | .....521.....  | .....2,852.....                   | .....1,796..... | .....5.....                                         | .....4,238.....                                                 | .....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. 2001.....  |                                |                 |                                |                 |                                     |               |                                |               |                               |               |                                                        | .....0                                                    |                                                                        |
| 3. 2002.....  |                                |                 |                                |                 |                                     |               |                                |               |                               |               |                                                        | .....0                                                    |                                                                        |
| 4. 2003.....  |                                |                 |                                |                 |                                     |               |                                |               |                               |               |                                                        | .....0                                                    |                                                                        |
| 5. 2004.....  |                                |                 |                                |                 |                                     |               |                                |               |                               |               |                                                        | .....0                                                    |                                                                        |
| 6. 2005.....  |                                |                 | .....51.....                   | .....6.....     |                                     |               | .....12.....                   | .....1.....   | .....14.....                  | .....1.....   |                                                        | .....69.....                                              |                                                                        |
| 7. 2006.....  |                                |                 | .....142.....                  | .....29.....    | .....19.....                        |               | .....38.....                   | .....7.....   | .....69.....                  | .....6.....   |                                                        | .....226.....                                             | .....5.....                                                            |
| 8. 2007.....  | .....45.....                   | .....33.....    | .....432.....                  | .....332.....   | .....79.....                        | .....59.....  | .....114.....                  | .....79.....  | .....213.....                 | .....118..... |                                                        | .....262.....                                             | .....5.....                                                            |
| 9. 2008.....  | .....345.....                  | .....259.....   | .....1,150.....                | .....863.....   | .....227.....                       | .....170..... | .....213.....                  | .....153..... | .....415.....                 | .....274..... |                                                        | .....631.....                                             | .....24.....                                                           |
| 10. 2009..... | .....243.....                  | .....183.....   | .....876.....                  | .....657.....   | .....44.....                        | .....33.....  | .....211.....                  | .....150..... | .....258.....                 | .....150..... |                                                        | .....459.....                                             | .....10.....                                                           |
| 11. 2010..... | .....1,121.....                | .....998.....   | .....1,332.....                | .....1,077..... | .....123.....                       | .....102..... | .....289.....                  | .....229..... | .....447.....                 | .....375..... |                                                        | .....531.....                                             | .....69.....                                                           |
| 12. Totals... | .....1,754.....                | .....1,473..... | .....3,983.....                | .....2,964..... | .....492.....                       | .....364..... | .....877.....                  | .....619..... | .....1,416.....               | .....924..... | .....0.....                                            | .....2,178.....                                           | .....113.....                                                          |

|            | 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. 2001.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                       | .....65.00.....                                                       | .....0                                       | .....0                           |
| 3. 2002.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                       | .....65.00.....                                                       | .....0                                       | .....0                           |
| 4. 2003.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                       | .....65.00.....                                                       | .....0                                       | .....0                           |
| 5. 2004.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                       | .....65.00.....                                                       | .....0                                       | .....0                           |
| 6. 2005.   | .....630.....                              | .....8.....     | .....622.....   | .....88.2.....                                                 | .....7.3.....   | .....102.8..... |                        |                       | .....65.00.....                                                       | .....45.....                                 | .....24.....                     |
| 7. 2006.   | .....1,294.....                            | .....42.....    | .....1,252..... | .....45.8.....                                                 | .....12.1.....  | .....50.4.....  |                        |                       | .....65.00.....                                                       | .....113.....                                | .....113.....                    |
| 8. 2007.   | .....2,328.....                            | .....1,648..... | .....680.....   | .....50.7.....                                                 | .....46.0.....  | .....67.7.....  |                        |                       | .....65.00.....                                                       | .....112.....                                | .....150.....                    |
| 9. 2008.   | .....7,974.....                            | .....5,777..... | .....2,197..... | .....137.2.....                                                | .....132.6..... | .....151.3..... |                        |                       | .....65.00.....                                                       | .....373.....                                | .....258.....                    |
| 10. 2009.  | .....4,658.....                            | .....3,590..... | .....1,068..... | .....69.5.....                                                 | .....68.5.....  | .....73.3.....  |                        |                       | .....65.00.....                                                       | .....279.....                                | .....180.....                    |
| 11. 2010.  | .....6,084.....                            | .....5,487..... | .....597.....   | .....75.5.....                                                 | .....79.3.....  | .....52.3.....  |                        |                       | .....65.00.....                                                       | .....378.....                                | .....153.....                    |
| 12. Totals | .....XXX.....                              | .....XXX.....   | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX.....   | .....0.....            | .....0.....           | .....XXX.....                                                         | .....1,300.....                              | .....878.....                    |

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL 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<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. 2001.....                                                                |                                   |                | .....0                        |                                |            |                                          |            |                                 |            |                                                     | .....0                                                          |                                                                    |
| 3. 2002.....                                                                |                                   |                | .....0                        |                                |            |                                          |            |                                 |            |                                                     | .....0                                                          |                                                                    |
| 4. 2003.....                                                                |                                   |                | .....0                        |                                |            |                                          |            |                                 |            |                                                     | .....0                                                          |                                                                    |
| 5. 2004.....                                                                |                                   |                | .....0                        |                                |            |                                          |            |                                 |            |                                                     | .....0                                                          |                                                                    |
| 6. 2005.....                                                                |                                   |                | .....0                        |                                |            |                                          |            |                                 |            |                                                     | .....0                                                          |                                                                    |
| 7. 2006.....                                                                |                                   |                | .....0                        |                                |            |                                          |            |                                 |            |                                                     | .....0                                                          |                                                                    |
| 8. 2007.....                                                                |                                   |                | .....0                        |                                |            |                                          |            |                                 |            |                                                     | .....0                                                          |                                                                    |
| 9. 2008.....                                                                |                                   |                | .....0                        |                                |            |                                          |            |                                 |            |                                                     | .....0                                                          |                                                                    |
| 10. 2009.....                                                               |                                   |                | .....0                        |                                |            |                                          |            |                                 |            |                                                     | .....0                                                          |                                                                    |
| 11. 2010.....                                                               |                                   |                | .....0                        |                                |            |                                          |            |                                 |            |                                                     | .....0                                                          |                                                                    |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....0                         | .....0     | .....0                                   | .....0     | .....0                          | .....0     | .....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><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. 2001.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 3. 2002.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 4. 2003.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 5. 2004.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 6. 2005.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 7. 2006.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 8. 2007.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 9. 2008.....  | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 10. 2009..... | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 11. 2010..... | .....                          | .....       | .....                          | .....       | .....                               | .....       | .....                          | .....       | .....                         | .....  | .....                                                  | .....0                                                    | .....                                                                  |
| 12. 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-<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                     | 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. 2001.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 3. 2002.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 4. 2003.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 5. 2004.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 6. 2005.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 7. 2006.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 8. 2007.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 9. 2008.   | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 10. 2009.  | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 11. 2010.  | .....0                                     | .....0        | .....0        | .....0.0                                                       | .....0.0      | .....0.0      | .....                  | .....           | .....                                                                 | .....0                                       | .....0                     |
| 12. Totals | .....XXX.....                              | .....XXX..... | .....XXX..... | .....XXX.....                                                  | .....XXX..... | .....XXX..... | .....0                 | .....0          | .....XXX.....                                                         | .....0                                       | .....0                     |



SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL 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. 2001.....                                                                |                                   |                 | .....0                        |                                |                 |                                          |               |                                 |               |                                                     | .....0                                                          |                                                                    |
| 3. 2002.....                                                                |                                   |                 | .....0                        |                                |                 |                                          |               |                                 |               |                                                     | .....0                                                          |                                                                    |
| 4. 2003.....                                                                |                                   |                 | .....0                        |                                |                 |                                          |               |                                 |               |                                                     | .....0                                                          |                                                                    |
| 5. 2004.....                                                                |                                   |                 | .....0                        |                                |                 |                                          |               |                                 |               |                                                     | .....0                                                          |                                                                    |
| 6. 2005.....                                                                |                                   |                 | .....0                        |                                |                 |                                          |               |                                 |               |                                                     | .....0                                                          |                                                                    |
| 7. 2006.....                                                                |                                   |                 | .....0                        |                                |                 |                                          |               |                                 |               |                                                     | .....0                                                          |                                                                    |
| 8. 2007.....                                                                | .....103.....                     | .....77.....    | .....26.....                  |                                |                 |                                          |               |                                 |               |                                                     | .....0                                                          |                                                                    |
| 9. 2008.....                                                                | .....755.....                     | .....566.....   | .....189.....                 | .....7.....                    | .....5.....     | .....70.....                             | .....50.....  | .....19.....                    | .....3.....   |                                                     | .....38.....                                                    | .....6.....                                                        |
| 10. 2009.....                                                               | .....5,579.....                   | .....4,184..... | .....1,395.....               | .....828.....                  | .....622.....   | .....463.....                            | .....343..... | .....156.....                   | .....91.....  |                                                     | .....391.....                                                   | .....40.....                                                       |
| 11. 2010.....                                                               | .....12,353.....                  | .....9,265..... | .....3,088.....               | .....655.....                  | .....491.....   | .....236.....                            | .....177..... | .....189.....                   | .....141..... |                                                     | .....271.....                                                   | .....92.....                                                       |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....   | .....XXX.....                 | .....1,490.....                | .....1,118..... | .....769.....                            | .....570..... | .....364.....                   | .....235..... | .....0.....                                         | .....700.....                                                   | .....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><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>Direct and Assumed | 14<br><br>Ceded | 15<br>Direct and Assumed | 16<br><br>Ceded | 17<br>Direct and Assumed            | 18<br><br>Ceded | 19<br>Direct and Assumed | 20<br><br>Ceded |                              |                 |                                               |                                            |                                                           |
| 1. Prior..... | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                     |
| 2. 2001.....  | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                     |
| 3. 2002.....  | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                     |
| 4. 2003.....  | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                     |
| 5. 2004.....  | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                     |
| 6. 2005.....  | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                     |
| 7. 2006.....  | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                     |
| 8. 2007.....  | .....                    | .....           | .....16                  | .....12         | .....                               | .....           | .....6                   | .....4          | .....8                       | .....3          | .....                                         | .....11                                    | .....                                                     |
| 9. 2008.....  | .....689                 | .....517        | .....57                  | .....42         | .....53                             | .....40         | .....19                  | .....14         | .....62                      | .....46         | .....                                         | .....221                                   | .....2                                                    |
| 10. 2009..... | .....2,100               | .....1,576      | .....221                 | .....166        | .....208                            | .....156        | .....71                  | .....54         | .....239                     | .....178        | .....                                         | .....709                                   | .....18                                                   |
| 11. 2010..... | .....2,438               | .....1,827      | .....2,465               | .....1,849      | .....484                            | .....363        | .....813                 | .....586        | .....1,099                   | .....848        | .....                                         | .....1,826                                 | .....62                                                   |
| 12. Totals... | .....5,227               | .....3,920      | .....2,759               | .....2,069      | .....745                            | .....559        | .....909                 | .....658        | .....1,408                   | .....1,075      | .....0                                        | .....2,767                                 | .....82                                                   |

|            | 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-<br>Company<br>Pooling<br>Participation<br>Percentage | 35                                           | 36                         |
|            |                                            |                 |                 |                                                                |                 |                 |                        |                           |                                                             | Losses<br>Unpaid                             | Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....   | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX.....   |                        |                           | .....XXX.....                                               | .....0                                       | .....0                     |
| 2. 2001.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                |
| 3. 2002.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                |
| 4. 2003.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                |
| 5. 2004.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                |
| 6. 2005.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                |
| 7. 2006.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                |
| 8. 2007.   | .....30.....                               | .....19.....    | .....11.....    | .....29.1.....                                                 | .....24.7.....  | .....42.3.....  |                        |                           | .....65.00.....                                             | .....4.....                                  | .....7.....                |
| 9. 2008.   | .....976.....                              | .....717.....   | .....259.....   | .....129.3.....                                                | .....126.7..... | .....137.0..... |                        |                           | .....65.00.....                                             | .....187.....                                | .....34.....               |
| 10. 2009.  | .....4,286.....                            | .....3,186..... | .....1,100..... | .....76.8.....                                                 | .....76.1.....  | .....78.9.....  |                        |                           | .....65.00.....                                             | .....579.....                                | .....130.....              |
| 11. 2010.  | .....8,379.....                            | .....6,282..... | .....2,097..... | .....67.8.....                                                 | .....67.8.....  | .....67.9.....  |                        |                           | .....65.00.....                                             | .....1,227.....                              | .....599.....              |
| 12. Totals | .....XXX.....                              | .....XXX.....   | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX.....   | .....0.....            | .....0.....               | .....XXX.....                                               | .....1,997.....                              | .....770.....              |

SCHEDULE P - PART 1G - SPECIAL LIABILITY  
(OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)  
(\$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                        | 2                | 3                    | Loss Payments                  |                  | Defense and Cost<br>Containment Payments |              | Adjusting and Other<br>Payments |               | 10                                        | 11                                                    |                                                                 |
|                                                                             | Direct<br>and<br>Assumed | Ceded            | Net<br>(Cols. 1 - 2) | 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    | Salvage<br>and<br>Subrogation<br>Received | Total<br>Net Paid<br>(Cols. 4 - 5 +<br>6 - 7 + 8 - 9) |                                                                 |
| 1. Prior.....                                                               | .....XXX.....            | .....XXX.....    | .....XXX.....        |                                |                  |                                          |              |                                 |               |                                           | .....0                                                | .....XXX.....                                                   |
| 2. 2001.....                                                                |                          |                  | .....0               |                                |                  |                                          |              |                                 |               |                                           | .....0                                                | .....XXX.....                                                   |
| 3. 2002.....                                                                |                          |                  | .....0               |                                |                  |                                          |              |                                 |               |                                           | .....0                                                | .....XXX.....                                                   |
| 4. 2003.....                                                                |                          |                  | .....0               |                                |                  |                                          |              |                                 |               |                                           | .....0                                                | .....XXX.....                                                   |
| 5. 2004.....                                                                |                          |                  | .....0               |                                |                  |                                          |              |                                 |               |                                           | .....0                                                | .....XXX.....                                                   |
| 6. 2005.....                                                                |                          |                  | .....0               |                                |                  |                                          |              |                                 |               |                                           | .....0                                                | .....XXX.....                                                   |
| 7. 2006.....                                                                |                          |                  | .....0               |                                |                  |                                          |              |                                 |               |                                           | .....0                                                | .....XXX.....                                                   |
| 8. 2007.....                                                                |                          |                  | .....0               |                                |                  |                                          |              |                                 |               |                                           | .....0                                                | .....XXX.....                                                   |
| 9. 2008.....                                                                | .....319.....            | .....244.....    | .....75.....         | .....27.....                   | .....21.....     | .....5.....                              | .....3.....  | .....12.....                    | .....2.....   |                                           | .....18.....                                          | .....XXX.....                                                   |
| 10. 2009.....                                                               | .....16,067.....         | .....12,507..... | .....3,560.....      | .....4,233.....                | .....3,177.....  | .....21.....                             | .....13..... | .....301.....                   | .....208..... | .....59.....                              | .....1,157.....                                       | .....XXX.....                                                   |
| 11. 2010.....                                                               | .....55,819.....         | .....43,327..... | .....12,492.....     | .....10,828.....               | .....8,123.....  | .....16.....                             | .....9.....  | .....732.....                   | .....533..... | .....166.....                             | .....2,911.....                                       | .....XXX.....                                                   |
| 12. Totals.....                                                             | .....XXX.....            | .....XXX.....    | .....XXX.....        | .....15,088.....               | .....11,321..... | .....42.....                             | .....25..... | .....1,045.....                 | .....743..... | .....225.....                             | .....4,086.....                                       | .....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. 2001.....  |                                |                 |                                |                  |                                     |                 |                                |                 |                               |                 |                                                        | .....0                                                    |                                                                        |
| 3. 2002.....  |                                |                 |                                |                  |                                     |                 |                                |                 |                               |                 |                                                        | .....0                                                    |                                                                        |
| 4. 2003.....  |                                |                 |                                |                  |                                     |                 |                                |                 |                               |                 |                                                        | .....0                                                    |                                                                        |
| 5. 2004.....  |                                |                 |                                |                  |                                     |                 |                                |                 |                               |                 |                                                        | .....0                                                    |                                                                        |
| 6. 2005.....  |                                |                 |                                |                  |                                     |                 |                                |                 |                               |                 |                                                        | .....0                                                    |                                                                        |
| 7. 2006.....  |                                |                 |                                |                  |                                     |                 |                                |                 |                               |                 |                                                        | .....0                                                    |                                                                        |
| 8. 2007.....  |                                |                 |                                |                  |                                     |                 |                                |                 |                               |                 |                                                        | .....0                                                    |                                                                        |
| 9. 2008.....  | .....83.....                   | .....62.....    | .....37.....                   | .....28.....     |                                     |                 | .....7.....                    |                 | .....53.....                  | .....9.....     |                                                        | .....81.....                                              | .....3                                                                 |
| 10. 2009..... | .....911.....                  | .....683.....   | .....2,672.....                | .....2,042.....  | .....9.....                         | .....7.....     | .....194.....                  | .....71.....    | .....1,446.....               | .....1,116..... |                                                        | .....1,313.....                                           | .....34                                                                |
| 11. 2010..... | .....6,072.....                | .....4,555..... | .....11,667.....               | .....9,271.....  | .....29.....                        | .....22.....    | .....608.....                  | .....201.....   | .....6,433.....               | .....5,016..... |                                                        | .....5,744.....                                           | .....153                                                               |
| 12. Totals... | .....7,066.....                | .....5,300..... | .....14,376.....               | .....11,341..... | .....38.....                        | .....29.....    | .....809.....                  | .....272.....   | .....7,932.....               | .....6,141..... | .....0.....                                            | .....7,138.....                                           | .....190                                                               |

|            | 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>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><br>Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....    | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX..... |                        |                           | .....XXX.....                                                     | .....0                                       | .....0                               |
| 2. 2001.   | .....0                                     | .....0           | .....0          | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                        | .....0                                       | .....0                               |
| 3. 2002.   | .....0                                     | .....0           | .....0          | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                        | .....0                                       | .....0                               |
| 4. 2003.   | .....0                                     | .....0           | .....0          | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                        | .....0                                       | .....0                               |
| 5. 2004.   | .....0                                     | .....0           | .....0          | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                        | .....0                                       | .....0                               |
| 6. 2005.   | .....0                                     | .....0           | .....0          | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                        | .....0                                       | .....0                               |
| 7. 2006.   | .....0                                     | .....0           | .....0          | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                        | .....0                                       | .....0                               |
| 8. 2007.   | .....0                                     | .....0           | .....0          | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                        | .....0                                       | .....0                               |
| 9. 2008.   | .....224.....                              | .....125.....    | .....99.....    | .....70.2                                                      | .....51.2       | .....132.0    |                        |                           | .....65.00                                                        | .....30                                      | .....51                              |
| 10. 2009.  | .....9,787.....                            | .....7,317.....  | .....2,470..... | .....60.9                                                      | .....58.5       | .....69.4     |                        |                           | .....65.00                                                        | .....858                                     | .....455                             |
| 11. 2010.  | .....36,385.....                           | .....27,730..... | .....8,655..... | .....65.2                                                      | .....64.0       | .....69.3     |                        |                           | .....65.00                                                        | .....3,913                                   | .....1,831                           |
| 12. Totals | .....XXX.....                              | .....XXX.....    | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0                 | .....0                    | .....XXX.....                                                     | .....4,801                                   | .....2,337                           |

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<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. 2001.....                                                                |                                   |                  | .....0.....                   |                                   |                  |                                          |                 |                                   |                 |                                                     | .....0.....                                                     |                                                                    |
| 3. 2002.....                                                                |                                   |                  | .....0.....                   |                                   |                  |                                          |                 |                                   |                 |                                                     | .....0.....                                                     |                                                                    |
| 4. 2003.....                                                                |                                   |                  | .....0.....                   |                                   |                  |                                          |                 |                                   |                 |                                                     | .....0.....                                                     |                                                                    |
| 5. 2004.....                                                                |                                   |                  | .....0.....                   |                                   |                  |                                          |                 |                                   |                 |                                                     | .....0.....                                                     |                                                                    |
| 6. 2005.....                                                                | .....2,844.....                   | .....347.....    | .....2,497.....               | .....124.....                     |                  | .....99.....                             |                 | .....121.....                     |                 |                                                     | .....344.....                                                   | .....42.....                                                       |
| 7. 2006.....                                                                | .....14,339.....                  | .....1,327.....  | .....13,012.....              | .....2,331.....                   | .....122.....    | .....800.....                            | .....12.....    | .....482.....                     | .....2.....     | .....3.....                                         | .....3,477.....                                                 | .....202.....                                                      |
| 8. 2007.....                                                                | .....24,488.....                  | .....19,104..... | .....5,384.....               | .....2,086.....                   | .....1,587.....  | .....1,351.....                          | .....974.....   | .....553.....                     | .....182.....   | .....4.....                                         | .....1,247.....                                                 | .....315.....                                                      |
| 9. 2008.....                                                                | .....32,527.....                  | .....24,878..... | .....7,649.....               | .....4,042.....                   | .....3,204.....  | .....944.....                            | .....685.....   | .....763.....                     | .....424.....   | .....1.....                                         | .....1,436.....                                                 | .....295.....                                                      |
| 10. 2009.....                                                               | .....49,288.....                  | .....38,532..... | .....10,756.....              | .....5,877.....                   | .....4,702.....  | .....275.....                            | .....187.....   | .....787.....                     | .....480.....   | .....54.....                                        | .....1,570.....                                                 | .....371.....                                                      |
| 11. 2010.....                                                               | .....70,517.....                  | .....55,459..... | .....15,058.....              | .....1,639.....                   | .....1,227.....  | .....53.....                             | .....39.....    | .....926.....                     | .....685.....   | .....16.....                                        | .....667.....                                                   | .....365.....                                                      |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....    | .....XXX.....                 | .....16,099.....                  | .....10,842..... | .....3,522.....                          | .....1,897..... | .....3,632.....                   | .....1,773..... | .....78.....                                        | .....8,741.....                                                 | .....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. 2001.....  |                                |                 |                                |                  |                                     |               |                                |                 |                               |                  |                                                        | .....0.....                                               |                                                                        |
| 3. 2002.....  |                                |                 |                                |                  |                                     |               |                                |                 |                               |                  |                                                        | .....0.....                                               |                                                                        |
| 4. 2003.....  |                                |                 |                                |                  |                                     |               |                                |                 |                               |                  |                                                        | .....0.....                                               |                                                                        |
| 5. 2004.....  |                                |                 |                                |                  |                                     |               |                                |                 |                               |                  |                                                        | .....0.....                                               |                                                                        |
| 6. 2005.....  | .....3.....                    |                 | .....224.....                  | .....40.....     | .....3.....                         |               | .....52.....                   | .....8.....     | .....63.....                  | .....7.....      |                                                        | .....290.....                                             | .....1.....                                                            |
| 7. 2006.....  | .....487.....                  | .....74.....    | .....923.....                  | .....146.....    | .....64.....                        | .....31.....  | .....231.....                  | .....51.....    | .....406.....                 | .....12.....     |                                                        | .....1,797.....                                           | .....8.....                                                            |
| 8. 2007.....  | .....922.....                  | .....694.....   | .....3,569.....                | .....2,735.....  | .....135.....                       | .....102..... | .....854.....                  | .....606.....   | .....1,222.....               | .....580.....    |                                                        | .....1,985.....                                           | .....16.....                                                           |
| 9. 2008.....  | .....2,117.....                | .....1,615..... | .....6,722.....                | .....5,128.....  | .....340.....                       | .....257..... | .....1,619.....                | .....1,197..... | .....2,026.....               | .....1,255.....  |                                                        | .....3,372.....                                           | .....55.....                                                           |
| 10. 2009..... | .....3,234.....                | .....2,492..... | .....14,370.....               | .....11,242..... | .....190.....                       | .....145..... | .....3,520.....                | .....2,250..... | .....5,155.....               | .....4,193.....  |                                                        | .....6,147.....                                           | .....98.....                                                           |
| 11. 2010..... | .....4,293.....                | .....3,246..... | .....23,568.....               | .....18,595..... | .....149.....                       | .....112..... | .....4,673.....                | .....1,573..... | .....10,885.....              | .....10,450..... |                                                        | .....9,592.....                                           | .....198.....                                                          |
| 12. Totals... | .....11,056.....               | .....8,121..... | .....49,376.....               | .....37,886..... | .....881.....                       | .....647..... | .....10,949.....               | .....5,685..... | .....19,757.....              | .....16,497..... | .....0.....                                            | .....23,183.....                                          | .....376.....                                                          |

|            | 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                     | 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. 2001.   | .....0.....                                | .....0.....      | .....0.....      | .....0.0.....                                                  | .....0.0.....  | .....0.0.....  |                        |                 | .....65.00.....                                                       | .....0.....                                  | .....0.....                |
| 3. 2002.   | .....0.....                                | .....0.....      | .....0.....      | .....0.0.....                                                  | .....0.0.....  | .....0.0.....  |                        |                 | .....65.00.....                                                       | .....0.....                                  | .....0.....                |
| 4. 2003.   | .....0.....                                | .....0.....      | .....0.....      | .....0.0.....                                                  | .....0.0.....  | .....0.0.....  |                        |                 | .....65.00.....                                                       | .....0.....                                  | .....0.....                |
| 5. 2004.   | .....0.....                                | .....0.....      | .....0.....      | .....0.0.....                                                  | .....0.0.....  | .....0.0.....  |                        |                 | .....65.00.....                                                       | .....0.....                                  | .....0.....                |
| 6. 2005.   | .....689.....                              | .....55.....     | .....634.....    | .....24.2.....                                                 | .....15.9..... | .....25.4..... |                        |                 | .....65.00.....                                                       | .....187.....                                | .....103.....              |
| 7. 2006.   | .....5,724.....                            | .....450.....    | .....5,274.....  | .....39.9.....                                                 | .....33.9..... | .....40.5..... |                        |                 | .....65.00.....                                                       | .....1,190.....                              | .....607.....              |
| 8. 2007.   | .....10,692.....                           | .....7,460.....  | .....3,232.....  | .....43.7.....                                                 | .....39.0..... | .....60.0..... |                        |                 | .....65.00.....                                                       | .....1,062.....                              | .....923.....              |
| 9. 2008.   | .....18,573.....                           | .....13,765..... | .....4,808.....  | .....57.1.....                                                 | .....55.3..... | .....62.9..... |                        |                 | .....65.00.....                                                       | .....2,096.....                              | .....1,276.....            |
| 10. 2009.  | .....33,408.....                           | .....25,691..... | .....7,717.....  | .....67.8.....                                                 | .....66.7..... | .....71.7..... |                        |                 | .....65.00.....                                                       | .....3,870.....                              | .....2,277.....            |
| 11. 2010.  | .....46,186.....                           | .....35,927..... | .....10,259..... | .....65.5.....                                                 | .....64.8..... | .....68.1..... |                        |                 | .....65.00.....                                                       | .....6,020.....                              | .....3,572.....            |
| 12. Totals | .....XXX.....                              | .....XXX.....    | .....XXX.....    | .....XXX.....                                                  | .....XXX.....  | .....XXX.....  | .....0.....            | .....0.....     | .....XXX.....                                                         | .....14,425.....                             | .....8,758.....            |

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><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. 2001.....                                                                | .....                             | .....            | .....0.....                   | .....                             | .....           | .....                                    | .....           | .....                             | .....           | .....                                               | .....0.....                                                     | .....                                                              |
| 3. 2002.....                                                                | .....                             | .....            | .....0.....                   | .....                             | .....           | .....                                    | .....           | .....                             | .....           | .....                                               | .....0.....                                                     | .....                                                              |
| 4. 2003.....                                                                | .....                             | .....            | .....0.....                   | .....                             | .....           | .....                                    | .....           | .....                             | .....           | .....                                               | .....0.....                                                     | .....                                                              |
| 5. 2004.....                                                                | .....                             | .....            | .....0.....                   | .....                             | .....           | .....                                    | .....           | .....                             | .....           | .....                                               | .....0.....                                                     | .....                                                              |
| 6. 2005.....                                                                | .....                             | .....            | .....0.....                   | .....                             | .....           | .....                                    | .....           | .....                             | .....           | .....                                               | .....0.....                                                     | .....                                                              |
| 7. 2006.....                                                                | .....                             | .....            | .....0.....                   | .....                             | .....           | .....                                    | .....           | .....                             | .....           | .....                                               | .....0.....                                                     | .....                                                              |
| 8. 2007.....                                                                | .....36.....                      | .....27.....     | .....9.....                   | .....(1).....                     | .....(1).....   | .....                                    | .....           | .....                             | .....           | .....                                               | .....0.....                                                     | .....                                                              |
| 9. 2008.....                                                                | .....4,893.....                   | .....4,129.....  | .....764.....                 | .....177.....                     | .....154.....   | .....76.....                             | .....50.....    | .....342.....                     | .....212.....   | .....                                               | .....179.....                                                   | .....108.....                                                      |
| 10. 2009.....                                                               | .....38,817.....                  | .....33,426..... | .....5,391.....               | .....2,740.....                   | .....2,371..... | .....1,024.....                          | .....837.....   | .....1,461.....                   | .....948.....   | .....                                               | .....1,069.....                                                 | .....648.....                                                      |
| 11. 2010.....                                                               | .....77,858.....                  | .....67,577..... | .....10,281.....              | .....553.....                     | .....485.....   | .....232.....                            | .....176.....   | .....741.....                     | .....506.....   | .....                                               | .....359.....                                                   | .....720.....                                                      |
| 12. Totals....                                                              | .....XXX.....                     | .....XXX.....    | .....XXX.....                 | .....3,469.....                   | .....3,009..... | .....1,332.....                          | .....1,063..... | .....2,544.....                   | .....1,666..... | .....0.....                                         | .....1,607.....                                                 | .....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><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>Direct and Assumed | 14<br><br>Ceded  | 15<br>Direct and Assumed | 16<br><br>Ceded  | 17<br>Direct and Assumed            | 18<br><br>Ceded | 19<br>Direct and Assumed | 20<br><br>Ceded |                              |                  |                                               |                                            |                                                           |
| 1. Prior..... | .....                    | .....            | .....                    | .....            | .....                               | .....           | .....                    | .....           | .....                        | .....            | .....                                         | .....0.....                                | .....                                                     |
| 2. 2001.....  | .....                    | .....            | .....                    | .....            | .....                               | .....           | .....                    | .....           | .....                        | .....            | .....                                         | .....0.....                                | .....                                                     |
| 3. 2002.....  | .....                    | .....            | .....                    | .....            | .....                               | .....           | .....                    | .....           | .....                        | .....            | .....                                         | .....0.....                                | .....                                                     |
| 4. 2003.....  | .....                    | .....            | .....                    | .....            | .....                               | .....           | .....                    | .....           | .....                        | .....            | .....                                         | .....0.....                                | .....                                                     |
| 5. 2004.....  | .....                    | .....            | .....                    | .....            | .....                               | .....           | .....                    | .....           | .....                        | .....            | .....                                         | .....0.....                                | .....                                                     |
| 6. 2005.....  | .....                    | .....            | .....                    | .....            | .....                               | .....           | .....                    | .....           | .....                        | .....            | .....                                         | .....0.....                                | .....                                                     |
| 7. 2006.....  | .....                    | .....            | .....1.....              | .....            | .....                               | .....           | .....                    | .....           | .....1.....                  | .....            | .....                                         | .....2.....                                | .....                                                     |
| 8. 2007.....  | .....                    | .....            | .....8.....              | .....6.....      | .....                               | .....           | .....2.....              | .....1.....     | .....3.....                  | .....1.....      | .....                                         | .....5.....                                | .....                                                     |
| 9. 2008.....  | .....647.....            | .....560.....    | .....939.....            | .....787.....    | .....10.....                        | .....9.....     | .....291.....            | .....242.....   | .....343.....                | .....237.....    | .....                                         | .....395.....                              | .....19.....                                              |
| 10. 2009..... | .....10,676.....         | .....9,089.....  | .....8,977.....          | .....7,827.....  | .....335.....                       | .....291.....   | .....2,419.....          | .....2,195..... | .....3,578.....              | .....2,859.....  | .....                                         | .....3,724.....                            | .....227.....                                             |
| 11. 2010..... | .....1,864.....          | .....1,625.....  | .....26,922.....         | .....23,339..... | .....532.....                       | .....465.....   | .....6,081.....          | .....5,190..... | .....11,837.....             | .....9,866.....  | .....                                         | .....6,751.....                            | .....463.....                                             |
| 12. Totals... | .....13,187.....         | .....11,274..... | .....36,847.....         | .....31,959..... | .....877.....                       | .....765.....   | .....8,793.....          | .....7,628..... | .....15,762.....             | .....12,963..... | .....0.....                                   | .....10,877.....                           | .....709.....                                             |

|            | 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-<br>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. 2001.   | .....0.....                                | .....0.....      | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....  |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                          |
| 3. 2002.   | .....0.....                                | .....0.....      | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....  |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                          |
| 4. 2003.   | .....0.....                                | .....0.....      | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....  |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                          |
| 5. 2004.   | .....0.....                                | .....0.....      | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....  |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                          |
| 6. 2005.   | .....0.....                                | .....0.....      | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....  |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                          |
| 7. 2006.   | .....2.....                                | .....0.....      | .....2.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....  |                        |                           | .....65.00.....                                             | .....1.....                                  | .....1.....                          |
| 8. 2007.   | .....12.....                               | .....7.....      | .....5.....     | .....33.3.....                                                 | .....25.9.....  | .....55.6..... |                        |                           | .....65.00.....                                             | .....2.....                                  | .....3.....                          |
| 9. 2008.   | .....2,825.....                            | .....2,251.....  | .....574.....   | .....57.7.....                                                 | .....54.5.....  | .....75.1..... |                        |                           | .....65.00.....                                             | .....239.....                                | .....156.....                        |
| 10. 2009.  | .....31,210.....                           | .....26,417..... | .....4,793..... | .....80.4.....                                                 | .....79.0.....  | .....88.9..... |                        |                           | .....65.00.....                                             | .....2,737.....                              | .....987.....                        |
| 11. 2010.  | .....48,762.....                           | .....41,652..... | .....7,110..... | .....62.6.....                                                 | .....61.6.....  | .....69.2..... |                        |                           | .....65.00.....                                             | .....3,822.....                              | .....2,929.....                      |
| 12. Totals | .....XXX.....                              | .....XXX.....    | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX.....  | .....0.....            | .....0.....               | .....XXX.....                                               | .....6,801.....                              | .....4,076.....                      |

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<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.....                 | .....1,059                        | .....763       | .....20                                  | .....43        | .....314                          | .....225       | .....                                               | .....362                                                        | .....XXX.....                                                      |
| 2. 2009.....                                                                | .....16,130                       | .....12,730    | .....3,400                    | .....9,527                        | .....7,428     | .....82                                  | .....37        | .....641                          | .....382       | .....20                                             | .....2,403                                                      | .....XXX.....                                                      |
| 3. 2010.....                                                                | .....20,411                       | .....16,547    | .....3,864                    | .....10,486                       | .....8,379     | .....60                                  | .....47        | .....668                          | .....550       | .....                                               | .....2,238                                                      | .....XXX.....                                                      |
| 4. Totals.....                                                              | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....21,072                       | .....16,570    | .....162                                 | .....127       | .....1,623                        | .....1,157     | .....20                                             | .....5,003                                                      | .....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..... | .....33                            | .....25         | .....509                           | .....395        | .....1                              | .....1          | .....33                            | .....19         | .....68                       | .....29  | .....                                                  | .....175                                                      | .....3                                                                 |
| 2. 2009...    | .....36                            | .....34         | .....464                           | .....391        | .....1                              | .....1          | .....46                            | .....25         | .....102                      | .....59  | .....                                                  | .....139                                                      | .....10                                                                |
| 3. 2010...    | .....2,457                         | .....2,085      | .....1,579                         | .....1,295      | .....47                             | .....40         | .....81                            | .....61         | .....354                      | .....260 | .....                                                  | .....777                                                      | .....172                                                               |
| 4. Totals...  | .....2,526                         | .....2,144      | .....2,552                         | .....2,081      | .....49                             | .....42         | .....160                           | .....105        | .....524                      | .....348 | .....0                                                 | .....1,091                                                    | .....185                                                               |

|            | 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.....                                                     | .....122                                     | .....53                              |
| 2. 2009    | .....10,899                                | .....8,357      | .....2,542    | .....67.6                                                      | .....65.6       | .....74.8     | .....                  | .....                     | .....65.00                                                        | .....75                                      | .....64                              |
| 3. 2010    | .....15,732                                | .....12,717     | .....3,015    | .....77.1                                                      | .....76.9       | .....78.0     | .....                  | .....                     | .....65.00                                                        | .....656                                     | .....121                             |
| 4. Totals  | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0                 | .....0                    | .....XXX.....                                                     | .....853                                     | .....238                             |

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<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.....                 | .....2                            | .....1         |                                          |                | .....1                            |                |                                                     | .....2                                                          | .....XXX.....                                                      |
| 2. 2009.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 3. 2010.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 4. Totals....                                                               | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....2                            | .....1         | .....0                                   | .....0         | .....1                            | .....0         | .....0                                              | .....2                                                          | .....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..... | .....                              | .....           | .....                              | .....           | .....                               | .....           | .....                              | .....           | .....                         | .....  | .....                                                  | .....0                                                        | .....                                                                  |
| 2. 2009...    | .....                              | .....           | .....                              | .....           | .....                               | .....           | .....                              | .....           | .....                         | .....  | .....                                                  | .....0                                                        | .....                                                                  |
| 3. 2010...    | .....                              | .....           | .....                              | .....           | .....                               | .....           | .....                              | .....           | .....                         | .....  | .....                                                  | .....0                                                        | .....                                                                  |
| 4. 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                                                      | 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 | 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. 2009    | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                              | .....0                                       | .....0                               |
| 3. 2010    | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                              | .....0                                       | .....0                               |
| 4. Totals  | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0                 | .....0                    | .....XXX.....                                           | .....0                                       | .....0                               |

Sch. P-Pt. 1K  
NONE

Sch. P-Pt. 1L  
NONE

Sch. P-Pt. 1M  
NONE

Sch. P-Pt. 1N  
NONE

Sch. P-Pt. 1O  
NONE

Sch. P-Pt. 1P  
NONE

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS 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<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. 2001.....                                                                |                                   |                  | .....0                        |                                   |                 |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 3. 2002.....                                                                |                                   |                  | .....0                        |                                   |                 |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 4. 2003.....                                                                |                                   |                  | .....0                        |                                   |                 |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 5. 2004.....                                                                |                                   |                  | .....0                        |                                   |                 |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 6. 2005.....                                                                | .....606.....                     | .....78.....     | .....528.....                 | .....41.....                      |                 | .....36.....                             |                | .....43.....                      |                |                                                     | .....120.....                                                   | .....16.....                                                       |
| 7. 2006.....                                                                | .....4,456.....                   | .....1,154.....  | .....3,302.....               | .....953.....                     |                 | .....671.....                            |                | .....178.....                     |                |                                                     | .....1,802.....                                                 | .....113.....                                                      |
| 8. 2007.....                                                                | .....7,669.....                   | .....5,994.....  | .....1,675.....               | .....769.....                     | .....577.....   | .....704.....                            | .....509.....  | .....280.....                     | .....102.....  |                                                     | .....565.....                                                   | .....146.....                                                      |
| 9. 2008.....                                                                | .....10,501.....                  | .....7,877.....  | .....2,624.....               | .....1,065.....                   | .....799.....   | .....328.....                            | .....233.....  | .....296.....                     | .....146.....  |                                                     | .....511.....                                                   | .....130.....                                                      |
| 10. 2009.....                                                               | .....12,921.....                  | .....9,748.....  | .....3,173.....               | .....444.....                     | .....333.....   | .....242.....                            | .....173.....  | .....257.....                     | .....150.....  |                                                     | .....287.....                                                   | .....116.....                                                      |
| 11. 2010.....                                                               | .....18,399.....                  | .....14,264..... | .....4,135.....               | .....140.....                     | .....105.....   | .....15.....                             | .....11.....   | .....90.....                      | .....65.....   |                                                     | .....64.....                                                    | .....68.....                                                       |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....    | .....XXX.....                 | .....3,412.....                   | .....1,814..... | .....1,996.....                          | .....926.....  | .....1,144.....                   | .....463.....  | .....0.....                                         | .....3,349.....                                                 | .....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><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>Direct and Assumed | 14<br><br>Ceded | 15<br>Direct and Assumed | 16<br><br>Ceded | 17<br>Direct and Assumed            | 18<br><br>Ceded | 19<br>Direct and Assumed | 20<br><br>Ceded |                              |                 |                                               |                                            |                                                            |
| 1. Prior..... | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 2. 2001.....  | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 3. 2002.....  | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 4. 2003.....  | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 5. 2004.....  | .....                    | .....           | .....                    | .....           | .....                               | .....           | .....                    | .....           | .....                        | .....           | .....                                         | .....0                                     | .....                                                      |
| 6. 2005.....  | .....                    | .....           | .....128                 | .....7          | .....                               | .....           | .....44                  | .....3          | .....47                      | .....2          | .....                                         | .....207                                   | .....                                                      |
| 7. 2006.....  | .....309                 | .....           | .....465                 | .....55         | .....66                             | .....           | .....170                 | .....18         | .....295                     | .....15         | .....                                         | .....1,217                                 | .....20                                                    |
| 8. 2007.....  | .....457                 | .....343        | .....1,828               | .....1,392      | .....101                            | .....75         | .....588                 | .....413        | .....805                     | .....415        | .....                                         | .....1,141                                 | .....18                                                    |
| 9. 2008.....  | .....584                 | .....439        | .....2,595               | .....1,946      | .....133                            | .....100        | .....863                 | .....630        | .....954                     | .....621        | .....                                         | .....1,393                                 | .....27                                                    |
| 10. 2009..... | .....616                 | .....462        | .....3,524               | .....2,659      | .....131                            | .....99         | .....891                 | .....821        | .....1,583                   | .....954        | .....                                         | .....1,750                                 | .....34                                                    |
| 11. 2010..... | .....279                 | .....209        | .....6,753               | .....5,178      | .....34                             | .....26         | .....1,197               | .....952        | .....3,275                   | .....2,432      | .....                                         | .....2,741                                 | .....31                                                    |
| 12. Totals... | .....2,245               | .....1,453      | .....15,293              | .....11,237     | .....465                            | .....300        | .....3,753               | .....2,837      | .....6,959                   | .....4,439      | .....0                                        | .....8,449                                 | .....130                                                   |

|            | 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-<br>Company<br>Pooling<br>Participation<br>Percentage | 35                                           | 36                         |
|            |                                            |                 |                 |                                                                |                 |                 |                        |                           |                                                             | Losses<br>Unpaid                             | Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....   | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX.....   |                        |                           | .....XXX.....                                               | .....0                                       | .....0                     |
| 2. 2001.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                |
| 3. 2002.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                |
| 4. 2003.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                |
| 5. 2004.   | .....0.....                                | .....0.....     | .....0.....     | .....0.0.....                                                  | .....0.0.....   | .....0.0.....   |                        |                           | .....65.00.....                                             | .....0.....                                  | .....0.....                |
| 6. 2005.   | .....339.....                              | .....12.....    | .....327.....   | .....55.9.....                                                 | .....15.4.....  | .....61.9.....  |                        |                           | .....65.00.....                                             | .....121.....                                | .....86.....               |
| 7. 2006.   | .....3,107.....                            | .....88.....    | .....3,019..... | .....69.7.....                                                 | .....7.6.....   | .....91.4.....  |                        |                           | .....65.00.....                                             | .....719.....                                | .....498.....              |
| 8. 2007.   | .....5,532.....                            | .....3,826..... | .....1,706..... | .....72.1.....                                                 | .....63.8.....  | .....101.9..... |                        |                           | .....65.00.....                                             | .....550.....                                | .....591.....              |
| 9. 2008.   | .....6,818.....                            | .....4,914..... | .....1,904..... | .....64.9.....                                                 | .....62.4.....  | .....72.6.....  |                        |                           | .....65.00.....                                             | .....794.....                                | .....599.....              |
| 10. 2009.  | .....7,688.....                            | .....5,651..... | .....2,037..... | .....59.5.....                                                 | .....58.0.....  | .....64.2.....  |                        |                           | .....65.00.....                                             | .....1,019.....                              | .....731.....              |
| 11. 2010.  | .....11,783.....                           | .....8,978..... | .....2,805..... | .....64.0.....                                                 | .....62.9.....  | .....67.8.....  |                        |                           | .....65.00.....                                             | .....1,645.....                              | .....1,096.....            |
| 12. Totals | .....XXX.....                              | .....XXX.....   | .....XXX.....   | .....XXX.....                                                  | .....XXX.....   | .....XXX.....   | .....0.....            | .....0.....               | .....XXX.....                                               | .....4,848.....                              | .....3,601.....            |



SCHEDULE P - PART 1R - SECTION 2 - PRODUCTS 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><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. 2001.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 3. 2002.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 4. 2003.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 5. 2004.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 6. 2005.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 7. 2006.....                                                                |                                   |                | .....0                        |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 8. 2007.....                                                                | .....14.....                      | .....11.....   | .....3                        | .....(1).....                     | .....(1).....  |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 9. 2008.....                                                                | .....83.....                      | .....62.....   | .....21                       |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          | .....1                                                             |
| 10. 2009.....                                                               | .....173.....                     | .....129.....  | .....44                       |                                   |                |                                          |                |                                   |                |                                                     | .....0                                                          |                                                                    |
| 11. 2010.....                                                               | .....288.....                     | .....222.....  | .....66                       |                                   |                | .....1                                   | .....1         | .....1                            | .....1         |                                                     | .....0                                                          | .....3                                                             |
| 12. Totals.....                                                             | .....XXX.....                     | .....XXX.....  | .....XXX.....                 | .....(1).....                     | .....(1).....  | .....1                                   | .....1         | .....1                            | .....1         | .....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><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. 2001.....  |                                |                 |                                |                 |                                     |                 |                                |                 |                               |         |                                                        | .....0                                                    |                                                                        |
| 3. 2002.....  |                                |                 |                                |                 |                                     |                 |                                |                 |                               |         |                                                        | .....0                                                    |                                                                        |
| 4. 2003.....  |                                |                 |                                |                 |                                     |                 |                                |                 |                               |         |                                                        | .....0                                                    |                                                                        |
| 5. 2004.....  |                                |                 |                                |                 |                                     |                 |                                |                 |                               |         |                                                        | .....0                                                    |                                                                        |
| 6. 2005.....  |                                |                 |                                |                 |                                     |                 |                                |                 |                               |         |                                                        | .....0                                                    |                                                                        |
| 7. 2006.....  |                                |                 | .....1                         |                 |                                     |                 | .....1                         |                 | .....1                        |         |                                                        | .....3                                                    |                                                                        |
| 8. 2007.....  |                                |                 | .....7                         | .....5          |                                     |                 | .....3                         | .....2          | .....3                        | .....1  |                                                        | .....5                                                    |                                                                        |
| 9. 2008.....  |                                |                 | .....27                        | .....21         |                                     |                 | .....9                         | .....7          | .....9                        | .....6  |                                                        | .....11                                                   |                                                                        |
| 10. 2009..... |                                |                 | .....64                        | .....48         |                                     |                 | .....21                        | .....16         | .....21                       | .....15 |                                                        | .....27                                                   |                                                                        |
| 11. 2010..... | .....101                       | .....75         | .....21                        | .....16         | .....20                             | .....15         | .....8                         | .....6          | .....29                       | .....21 |                                                        | .....46                                                   | .....3                                                                 |
| 12. Totals... | .....101                       | .....75         | .....120                       | .....90         | .....20                             | .....15         | .....42                        | .....31         | .....63                       | .....43 | .....0                                                 | .....92                                                   | .....3                                                                 |

|            | 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><br>Loss<br>Expenses<br>Unpaid |
| 1. Prior.. | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... |                        |                           | .....XXX.....                                                         | .....0                                       | .....0                               |
| 2. 2001.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                            | .....0                                       | .....0                               |
| 3. 2002.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                            | .....0                                       | .....0                               |
| 4. 2003.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                            | .....0                                       | .....0                               |
| 5. 2004.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                            | .....0                                       | .....0                               |
| 6. 2005.   | .....0                                     | .....0          | .....0        | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                            | .....0                                       | .....0                               |
| 7. 2006.   | .....3                                     | .....0          | .....3        | .....0.0                                                       | .....0.0        | .....0.0      |                        |                           | .....65.00                                                            | .....1                                       | .....2                               |
| 8. 2007.   | .....12                                    | .....7          | .....5        | .....85.7                                                      | .....63.6       | .....166.7    |                        |                           | .....65.00                                                            | .....2                                       | .....3                               |
| 9. 2008.   | .....45                                    | .....34         | .....11       | .....54.2                                                      | .....54.8       | .....52.4     |                        |                           | .....65.00                                                            | .....6                                       | .....5                               |
| 10. 2009.  | .....106                                   | .....79         | .....27       | .....61.3                                                      | .....61.2       | .....61.4     |                        |                           | .....65.00                                                            | .....16                                      | .....11                              |
| 11. 2010.  | .....181                                   | .....135        | .....46       | .....62.8                                                      | .....60.8       | .....69.7     |                        |                           | .....65.00                                                            | .....31                                      | .....15                              |
| 12. Totals | .....XXX.....                              | .....XXX.....   | .....XXX..... | .....XXX.....                                                  | .....XXX.....   | .....XXX..... | .....0                 | .....0                    | .....XXX.....                                                         | .....56                                      | .....36                              |

**Sch. P-Pt. 1S**  
**NONE**

**Sch. P-Pt. 1T**  
**NONE**

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses Were Incurred | Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |          |          |          |          |          |          |          |          |          | Development  |              |
|-------------------------------------|----------------------------------------------------------------------------------------------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--------------|--------------|
|                                     | 1                                                                                                  | 2        | 3        | 4        | 5        | 6        | 7        | 8        | 9        | 10       | 11           | 12           |
|                                     | 2001                                                                                               | 2002     | 2003     | 2004     | 2005     | 2006     | 2007     | 2008     | 2009     | 2010     | One Year     | Two Year     |
| 1. Prior.....                       |                                                                                                    |          |          |          |          |          |          |          |          |          | .....0       | .....0       |
| 2. 2001.....                        | .....176                                                                                           | .....176 | .....104 | .....101 | .....101 | .....101 | .....101 | .....101 | .....101 | .....101 | .....0       | .....0       |
| 3. 2002.....                        | XXX.....                                                                                           | .....347 | .....206 | .....201 | .....201 | .....201 | .....201 | .....201 | .....201 | .....201 | .....0       | .....0       |
| 4. 2003.....                        | XXX.....                                                                                           | XXX..... | .....51  | .....46  | .....46  | .....46  | .....46  | .....46  | .....46  | .....46  | .....0       | .....0       |
| 5. 2004.....                        | XXX.....                                                                                           | XXX..... | XXX..... |          |          |          |          |          |          |          | .....0       | .....0       |
| 6. 2005.....                        | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          | .....0       | .....0       |
| 7. 2006.....                        | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          | .....0       | .....0       |
| 8. 2007.....                        | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          | .....0       | .....0       |
| 9. 2008.....                        | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          | .....0       | .....0       |
| 10. 2009.....                       | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          | .....0       | ....XXX..... |
| 11. 2010.....                       | 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..... |          |          |          |          |          |          | .....231 | .....231 | .....231 | .....231 | .....0       | .....0       |
| 2. 2001.....  |          |          |          |          |          |          |          |          |          |          | .....0       | .....0       |
| 3. 2002.....  | XXX..... |          |          |          |          |          |          |          |          |          | .....0       | .....0       |
| 4. 2003.....  | XXX..... | XXX..... |          |          |          |          |          |          |          |          | .....0       | .....0       |
| 5. 2004.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |          | .....0       | .....0       |
| 6. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          | .....0       | .....0       |
| 7. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          | .....0       | .....0       |
| 8. 2007.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          | .....0       | .....0       |
| 9. 2008.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          | .....0       | .....0       |
| 10. 2009..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          | .....0       | ....XXX..... |
| 11. 2010..... | 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. 2001.....  |          |          |          |          |          |          |          |          |          |         | .....0       | .....0       |
| 3. 2002.....  | XXX..... |          |          |          |          |          |          |          |          |         | .....0       | .....0       |
| 4. 2003.....  | XXX..... | XXX..... |          |          |          |          |          |          |          |         | .....0       | .....0       |
| 5. 2004.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |         | .....0       | .....0       |
| 6. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... | .....14  | .....12  | .....39  | .....40  | .....33  | .....32 | .....(1)     | .....(8)     |
| 7. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....160 | .....180 | .....144 | .....114 | .....64 | .....(50)    | .....(80)    |
| 8. 2007.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....84  | .....64  | .....84  | .....77 | .....(7)     | .....13      |
| 9. 2008.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....21  | .....21  | .....15 | .....(6)     | .....(6)     |
| 10. 2009..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....61  | .....64 | .....3       | ....XXX..... |
| 11. 2010..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....43 | ....XXX..... | ....XXX..... |
| 12. Totals    |          |          |          |          |          |          |          |          |          |         | .....(61)    | .....(81)    |

SCHEDULE P - PART 2D - WORKERS' COMPENSATION

|               |          |          |          |          |          |          |          |          |          |  |              |              |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--|--------------|--------------|
| 1. Prior..... |          |          |          |          |          |          |          |          |          |  | .....0       | .....0       |
| 2. 2001.....  |          |          |          |          |          |          |          |          |          |  | .....0       | .....0       |
| 3. 2002.....  | XXX..... |          |          |          |          |          |          |          |          |  | .....0       | .....0       |
| 4. 2003.....  | XXX..... | XXX..... |          |          |          |          |          |          |          |  | .....0       | .....0       |
| 5. 2004.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |  | .....0       | .....0       |
| 6. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          |  | .....0       | .....0       |
| 7. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |  | .....0       | .....0       |
| 8. 2007.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |  | .....0       | .....0       |
| 9. 2008.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  | .....0       | .....0       |
| 10. 2009..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  | .....0       | ....XXX..... |
| 11. 2010..... | 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. 2001.....  |          |          |          |          |          |            |            |            |            |            | .....0       | .....0       |
| 3. 2002.....  | XXX..... |          |          |          |          |            |            |            |            |            | .....0       | .....0       |
| 4. 2003.....  | XXX..... | XXX..... |          |          |          |            |            |            |            |            | .....0       | .....0       |
| 5. 2004.....  | XXX..... | XXX..... | XXX..... |          |          |            |            |            |            |            | .....0       | .....0       |
| 6. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... | .....376 | .....354   | .....434   | .....392   | .....324   | .....531   | .....207     | .....139     |
| 7. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....1,324 | .....1,702 | .....1,093 | .....1,110 | .....1,004 | .....(106)   | .....(89)    |
| 8. 2007.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....   | .....564   | .....445   | .....447   | .....419   | .....(28)    | .....(26)    |
| 9. 2008.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....   | XXX.....   | .....1,366 | .....1,388 | .....1,633 | .....245     | .....267     |
| 10. 2009..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....   | XXX.....   | XXX.....   | .....823   | .....784   | .....(39)    | ....XXX..... |
| 11. 2010..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....   | XXX.....   | XXX.....   | XXX.....   | .....497   | ....XXX..... | ....XXX..... |
| 12. Totals    |          |          |          |          |          |            |            |            |            |            | .....279     | .....291     |

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

| Years in Which Losses Were Incurred | Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |      | Development |          |
|-------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                     | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                     | 2001                                                                                               | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 | One Year    | Two Year |
| 1. Prior.....                       |                                                                                                    |      |      |      |      |      |      |      |      |      | .....0      | .....0   |
| 2. 2001.....                        |                                                                                                    |      |      |      |      |      |      |      |      |      | .....0      | .....0   |
| 3. 2002.....                        | XXX                                                                                                |      |      |      |      |      |      |      |      |      | .....0      | .....0   |
| 4. 2003.....                        | XXX                                                                                                | XXX  |      |      |      |      |      |      |      |      | .....0      | .....0   |
| 5. 2004.....                        | XXX                                                                                                | XXX  | XXX  |      |      |      |      |      |      |      | .....0      | .....0   |
| 6. 2005.....                        | XXX                                                                                                | XXX  | XXX  | XXX  |      |      |      |      |      |      | .....0      | .....0   |
| 7. 2006.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      | .....0      | .....0   |
| 8. 2007.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      | .....0      | .....0   |
| 9. 2008.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | .....0      | .....0   |
| 10. 2009.....                       | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | .....0      | ....XXX  |
| 11. 2010.....                       | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | ....XXX     | ....XXX  |
| 12. Totals                          |                                                                                                    |      |      |      |      |      |      |      |      |      | .....0      | .....0   |

NONE

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

|               |     |     |     |     |     |     |         |         |          |            |          |          |
|---------------|-----|-----|-----|-----|-----|-----|---------|---------|----------|------------|----------|----------|
| 1. Prior..... |     |     |     |     |     |     |         |         |          |            | .....0   | .....0   |
| 2. 2001.....  |     |     |     |     |     |     |         |         |          |            | .....0   | .....0   |
| 3. 2002.....  | XXX |     |     |     |     |     |         |         |          |            | .....0   | .....0   |
| 4. 2003.....  | XXX | XXX |     |     |     |     |         |         |          |            | .....0   | .....0   |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |         |         |          |            | .....0   | .....0   |
| 6. 2005.....  | XXX | XXX | XXX | XXX |     |     |         |         |          |            | .....0   | .....0   |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX |     |         |         |          |            | .....0   | .....0   |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX | .....16 | .....12 | .....12  | .....6     | .....(6) | .....(6) |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX     | .....94 | .....97  | .....227   | .....130 | .....133 |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX     | XXX     | .....796 | .....974   | .....178 | ....XXX  |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX     | XXX     | XXX      | .....1,798 | ....XXX  | ....XXX  |
| 12. Totals    |     |     |     |     |     |     |         |         |          |            | .....302 | .....127 |

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

|               |     |     |     |     |     |     |     |         |            |            |           |         |
|---------------|-----|-----|-----|-----|-----|-----|-----|---------|------------|------------|-----------|---------|
| 1. Prior..... |     |     |     |     |     |     |     |         |            |            | .....0    | .....0  |
| 2. 2001.....  |     |     |     |     |     |     |     |         |            |            | .....0    | .....0  |
| 3. 2002.....  | XXX |     |     |     |     |     |     |         |            |            | .....0    | .....0  |
| 4. 2003.....  | XXX | XXX |     |     |     |     |     |         |            |            | .....0    | .....0  |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |     |         |            |            | .....0    | .....0  |
| 6. 2005.....  | XXX | XXX | XXX | XXX |     |     |     |         |            |            | .....0    | .....0  |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX |     |     |         |            |            | .....0    | .....0  |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |         |            |            | .....0    | .....0  |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX | .....43 | .....65    | .....45    | .....(20) | .....2  |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX     | .....1,942 | .....2,047 | .....105  | ....XXX |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX     | XXX        | .....7,039 | ....XXX   | ....XXX |
| 12. Totals    |     |     |     |     |     |     |     |         |            |            | .....85   | .....2  |

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

|               |     |           |           |           |           |           |           |           |           |           |              |              |
|---------------|-----|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--------------|--------------|
| 1. Prior..... |     | .....(31) | .....(31) | .....(31) | .....(31) | .....(31) | .....(31) | .....(31) | .....(31) | .....(31) | .....0       | .....0       |
| 2. 2001.....  |     |           |           |           |           |           |           |           |           |           | .....0       | .....0       |
| 3. 2002.....  | XXX |           |           |           |           |           |           |           |           |           | .....0       | .....0       |
| 4. 2003.....  | XXX | XXX       |           |           |           |           |           |           |           |           | .....0       | .....0       |
| 5. 2004.....  | XXX | XXX       | XXX       |           |           |           |           |           |           |           | .....0       | .....0       |
| 6. 2005.....  | XXX | XXX       | XXX       | XXX       | 1,240     | 1,190     | 1,068     | 1,113     | 768       | 457       | .....(311)   | .....(656)   |
| 7. 2006.....  | XXX | XXX       | XXX       | XXX       | XXX       | 6,339     | 6,719     | 6,310     | 6,429     | 4,400     | .....(2,029) | .....(1,910) |
| 8. 2007.....  | XXX | XXX       | XXX       | XXX       | XXX       | XXX       | 3,186     | 2,581     | 2,668     | 2,219     | .....(449)   | .....(362)   |
| 9. 2008.....  | XXX | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 3,721     | 3,785     | 3,698     | .....(87)    | .....(23)    |
| 10. 2009..... | XXX | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 5,940     | 6,448     | .....508     | ....XXX      |
| 11. 2010..... | XXX | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 9,583     | ....XXX      | ....XXX      |
| 12. Totals    |     |           |           |           |           |           |           |           |           |           | .....(2,368) | .....(2,951) |

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

|               |     |     |     |     |     |     |        |        |        |        |            |           |
|---------------|-----|-----|-----|-----|-----|-----|--------|--------|--------|--------|------------|-----------|
| 1. Prior..... |     |     |     |     |     |     |        |        |        |        | .....0     | .....0    |
| 2. 2001.....  |     |     |     |     |     |     |        |        |        |        | .....0     | .....0    |
| 3. 2002.....  | XXX |     |     |     |     |     |        |        |        |        | .....0     | .....0    |
| 4. 2003.....  | XXX | XXX |     |     |     |     |        |        |        |        | .....0     | .....0    |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |        |        |        |        | .....0     | .....0    |
| 6. 2005.....  | XXX | XXX | XXX | XXX |     |     |        | .....1 |        |        | .....0     | .....(1)  |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX |     |        | .....4 | .....4 | .....1 | .....(3)   | .....(3)  |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX | .....4 | .....3 | .....3 | .....3 | .....0     | .....0    |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX    | 352    | 355    | 338    | .....(17)  | .....(14) |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX    | XXX    | 2,557  | 3,561  | .....1,004 | ....XXX   |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX    | XXX    | XXX    | 4,904  | ....XXX    | ....XXX   |
| 12. Totals    |     |     |     |     |     |     |        |        |        |        | .....984   | .....(18) |

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

| Years in Which Losses Were Incurred | Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |             |             |             |             |             |             |             |             |            | Development |             |
|-------------------------------------|----------------------------------------------------------------------------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|------------|-------------|-------------|
|                                     | 1                                                                                                  | 2           | 3           | 4           | 5           | 6           | 7           | 8           | 9           | 10         | 11          | 12          |
|                                     | 2001                                                                                               | 2002        | 2003        | 2004        | 2005        | 2006        | 2007        | 2008        | 2009        | 2010       | One Year    | Two Year    |
| 1. Prior.....                       | ...XXX.....                                                                                        | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....869    | .....545    | .....846   | .....301    | .....(23)   |
| 2. 2009.....                        | ...XXX.....                                                                                        | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....2,465  | .....2,240 | .....(225)  | ...XXX..... |
| 3. 2010.....                        | ...XXX.....                                                                                        | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....2,803 | ...XXX..... | ...XXX..... |
| 4. Totals                           |                                                                                                    |             |             |             |             |             |             |             |             |            | .....76     | .....(23)   |

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

|               |             |             |             |             |             |             |             |             |             |        |             |             |
|---------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|--------|-------------|-------------|
| 1. Prior..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....2      |             | .....1 | .....1      | .....(1)    |
| 2. 2009.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... |             |        | .....0      | ...XXX..... |
| 3. 2010.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... |        | ...XXX..... | ...XXX..... |
| 4. Totals     |             |             |             |             |             |             |             |             |             |        | .....1      | .....(1)    |

SCHEDULE P - PART 2K - FIDELITY/SURETY

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

SCHEDULE P - PART 2M - INTERNATIONAL

|               |             |             |             |             |             |             |             |             |             |  |             |             |
|---------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|--|-------------|-------------|
| 1. Prior..... |             |             |             |             |             |             |             |             |             |  | .....0      | .....0      |
| 2. 2001.....  |             |             |             |             |             |             |             |             |             |  | .....0      | .....0      |
| 3. 2002.....  | ...XXX..... |             |             |             |             |             |             |             |             |  | .....0      | .....0      |
| 4. 2003.....  | ...XXX..... | ...XXX..... |             |             |             |             |             |             |             |  | .....0      | .....0      |
| 5. 2004.....  | ...XXX..... | ...XXX..... | ...XXX..... |             |             |             |             |             |             |  | .....0      | .....0      |
| 6. 2005.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... |             |             |             |             |             |  | .....0      | .....0      |
| 7. 2006.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... |             |             |             |             |  | .....0      | .....0      |
| 8. 2007.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... |             |             |             |  | .....0      | .....0      |
| 9. 2008.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... |             |             |  | .....0      | .....0      |
| 10. 2009..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... |             |  | .....0      | ...XXX..... |
| 11. 2010..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... |  | ...XXX..... | ...XXX..... |
| 12. Totals    |             |             |             |             |             |             |             |             |             |  | .....0      | .....0      |

SCHEDULE P - PART 2N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

| Years in Which Losses Were Incurred | Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |      |      |      |      |      |      |      |      |      | Development |          |
|-------------------------------------|----------------------------------------------------------------------------------------------------|------|------|------|------|------|------|------|------|------|-------------|----------|
|                                     | 1                                                                                                  | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    | 10   | 11          | 12       |
|                                     | 2001                                                                                               | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 | One Year    | Two Year |
| 1. Prior....                        |                                                                                                    |      |      |      |      |      |      |      |      |      | .....0      | .....0   |
| 2. 2001....                         |                                                                                                    |      |      |      |      |      |      |      |      |      | .....0      | .....0   |
| 3. 2002....                         | XXX                                                                                                |      |      |      |      |      |      |      |      |      | .....0      | .....0   |
| 4. 2003....                         | XXX                                                                                                | XXX  |      |      |      |      |      |      |      |      | .....0      | .....0   |
| 5. 2004....                         | XXX                                                                                                | XXX  | XXX  |      |      |      |      |      |      |      | .....0      | .....0   |
| 6. 2005....                         | XXX                                                                                                | XXX  | XXX  | XXX  |      |      |      |      |      |      | .....0      | .....0   |
| 7. 2006....                         | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      | .....0      | .....0   |
| 8. 2007....                         | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      | .....0      | .....0   |
| 9. 2008....                         | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | .....0      | .....0   |
| 10. 2009....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | .....0      | ....XXX  |
| 11. 2010....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | ....XXX     | ....XXX  |
| 12. Totals                          |                                                                                                    |      |      |      |      |      |      |      |      |      | .....0      | .....0   |

NONE

SCHEDULE P - PART 2O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

|              |     |     |     |     |     |     |     |     |     |  |         |         |
|--------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|---------|---------|
| 1. Prior.... |     |     |     |     |     |     |     |     |     |  | .....0  | .....0  |
| 2. 2001....  |     |     |     |     |     |     |     |     |     |  | .....0  | .....0  |
| 3. 2002....  | XXX |     |     |     |     |     |     |     |     |  | .....0  | .....0  |
| 4. 2003....  | XXX | XXX |     |     |     |     |     |     |     |  | .....0  | .....0  |
| 5. 2004....  | XXX | XXX | XXX |     |     |     |     |     |     |  | .....0  | .....0  |
| 6. 2005....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  | .....0  | .....0  |
| 7. 2006....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  | .....0  | .....0  |
| 8. 2007....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  | .....0  | .....0  |
| 9. 2008....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  | .....0  | .....0  |
| 10. 2009.... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  | .....0  | ....XXX |
| 11. 2010.... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  | ....XXX | ....XXX |
| 12. Totals   |     |     |     |     |     |     |     |     |     |  | .....0  | .....0  |

NONE

SCHEDULE P - PART 2P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

|              |     |     |     |     |     |     |     |     |     |  |         |         |
|--------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|---------|---------|
| 1. Prior.... |     |     |     |     |     |     |     |     |     |  | .....0  | .....0  |
| 2. 2001....  |     |     |     |     |     |     |     |     |     |  | .....0  | .....0  |
| 3. 2002....  | XXX |     |     |     |     |     |     |     |     |  | .....0  | .....0  |
| 4. 2003....  | XXX | XXX |     |     |     |     |     |     |     |  | .....0  | .....0  |
| 5. 2004....  | XXX | XXX | XXX |     |     |     |     |     |     |  | .....0  | .....0  |
| 6. 2005....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  | .....0  | .....0  |
| 7. 2006....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  | .....0  | .....0  |
| 8. 2007....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  | .....0  | .....0  |
| 9. 2008....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  | .....0  | .....0  |
| 10. 2009.... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  | .....0  | ....XXX |
| 11. 2010.... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  | ....XXX | ....XXX |
| 12. Totals   |     |     |     |     |     |     |     |     |     |  | .....0  | .....0  |

NONE

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

| Years in Which Losses Were Incurred | Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |          |          |          |          |            |            |            |            |            | Development |               |
|-------------------------------------|----------------------------------------------------------------------------------------------------|----------|----------|----------|----------|------------|------------|------------|------------|------------|-------------|---------------|
|                                     | 1                                                                                                  | 2        | 3        | 4        | 5        | 6          | 7          | 8          | 9          | 10         | 11          | 12            |
|                                     | 2001                                                                                               | 2002     | 2003     | 2004     | 2005     | 2006       | 2007       | 2008       | 2009       | 2010       | One Year    | Two Year      |
| 1. Prior.....                       |                                                                                                    |          |          |          |          |            |            |            |            |            | .....0      | .....0        |
| 2. 2001.....                        |                                                                                                    |          |          |          |          |            |            |            |            |            | .....0      | .....0        |
| 3. 2002.....                        | XXX.....                                                                                           |          |          |          |          |            |            |            |            |            | .....0      | .....0        |
| 4. 2003.....                        | XXX.....                                                                                           | XXX..... |          |          |          |            |            |            |            |            | .....0      | .....0        |
| 5. 2004.....                        | XXX.....                                                                                           | XXX..... | XXX..... |          |          |            |            |            |            |            | .....0      | .....0        |
| 6. 2005.....                        | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... | 227..... | 187.....   | 212.....   | 263.....   | 196.....   | 239.....   | .....43     | .....(24)     |
| 7. 2006.....                        | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... | XXX..... | 1,594..... | 1,659..... | 1,518..... | 1,763..... | 2,561..... | .....798    | .....1,043    |
| 8. 2007.....                        | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....   | 1,004..... | 848.....   | 840.....   | 1,138..... | .....298    | .....290      |
| 9. 2008.....                        | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....   | XXX.....   | 1,200..... | 1,234..... | 1,421..... | .....187    | .....221      |
| 10. 2009.....                       | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....   | XXX.....   | XXX.....   | 1,490..... | 1,301..... | .....(189)  | .....XXX..... |
| 11. 2010.....                       | XXX.....                                                                                           | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....   | XXX.....   | XXX.....   | XXX.....   | 1,937..... | XXX.....    | XXX.....      |
| 12. Totals                          |                                                                                                    |          |          |          |          |            |            |            |            |            | .....1,137  | .....1,530    |

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

|               |          |          |          |          |          |          |          |          |          |         |          |               |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|---------|----------|---------------|
| 1. Prior..... |          |          |          |          |          |          |          |          |          |         | .....0   | .....0        |
| 2. 2001.....  |          |          |          |          |          |          |          |          |          |         | .....0   | .....0        |
| 3. 2002.....  | XXX..... |          |          |          |          |          |          |          |          |         | .....0   | .....0        |
| 4. 2003.....  | XXX..... | XXX..... |          |          |          |          |          |          |          |         | .....0   | .....0        |
| 5. 2004.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |         | .....0   | .....0        |
| 6. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          |         | .....0   | .....0        |
| 7. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          | 2.....   | 2.....   | 2.....  | .....0   | .....0        |
| 8. 2007.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 1.....   | 3.....   | 3.....   | 3.....  | .....0   | .....0        |
| 9. 2008.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 10.....  | 10.....  | 8.....  | .....(2) | .....(2)      |
| 10. 2009..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 22.....  | 21..... | .....(1) | .....XXX..... |
| 11. 2010..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 38..... | XXX..... | XXX.....      |
| 12. Totals    |          |          |          |          |          |          |          |          |          |         | .....(3) | .....(2)      |

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

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

SCHEDULE P - PART 2T - WARRANTY

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

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses Were Incurred | Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |          |          |          |          |          |          |          |          |          | 11<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       |                                                 |                                                    |
|                                     | 2001                                                                                                      | 2002     | 2003     | 2004     | 2005     | 2006     | 2007     | 2008     | 2009     | 2010     |                                                 |                                                    |
| 1. Prior.....                       | .000.....                                                                                                 |          |          |          |          |          |          |          |          |          | .....3                                          | .....3                                             |
| 2. 2001.....                        | .....66                                                                                                   | .....96  | .....101 | .....101 | .....101 | .....101 | .....101 | .....101 | .....101 | .....101 | .....163                                        | .....83                                            |
| 3. 2002.....                        | XXX.....                                                                                                  | .....138 | .....201 | .....201 | .....201 | .....201 | .....201 | .....201 | .....201 | .....201 | .....181                                        | .....92                                            |
| 4. 2003.....                        | XXX.....                                                                                                  | XXX..... | .....46  | .....46  | .....46  | .....46  | .....46  | .....46  | .....46  | .....46  | .....153                                        | .....72                                            |
| 5. 2004.....                        | XXX.....                                                                                                  | XXX..... | XXX..... |          |          |          |          |          |          |          | .....12                                         | .....5                                             |
| 6. 2005.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |                                                 |                                                    |
| 7. 2006.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          |                                                 |                                                    |
| 8. 2007.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |                                                 |                                                    |
| 9. 2008.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |                                                 |                                                    |
| 10. 2009.....                       | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |                                                 |                                                    |
| 11. 2010.....                       | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |                                                 |                                                    |

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

|               |           |          |          |          |          |          |          |          |          |          |  |  |
|---------------|-----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--|--|
| 1. Prior..... | .000..... |          |          |          |          |          | .....231 | .....231 | .....231 | .....231 |  |  |
| 2. 2001.....  |           |          |          |          |          |          |          |          |          |          |  |  |
| 3. 2002.....  | XXX.....  |          |          |          |          |          |          |          |          |          |  |  |
| 4. 2003.....  | XXX.....  | XXX..... |          |          |          |          |          |          |          |          |  |  |
| 5. 2004.....  | XXX.....  | XXX..... | XXX..... |          |          |          |          |          |          |          |  |  |
| 6. 2005.....  | XXX.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |  |  |
| 7. 2006.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          |  |  |
| 8. 2007.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |  |  |
| 9. 2008.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |  |  |
| 10. 2009..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  |  |
| 11. 2010..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |  |

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

|               |           |          |          |          |          |          |          |          |          |         |         |         |
|---------------|-----------|----------|----------|----------|----------|----------|----------|----------|----------|---------|---------|---------|
| 1. Prior..... | .000..... |          |          |          |          |          |          |          |          |         |         |         |
| 2. 2001.....  |           |          |          |          |          |          |          |          |          |         |         |         |
| 3. 2002.....  | XXX.....  |          |          |          |          |          |          |          |          |         |         |         |
| 4. 2003.....  | XXX.....  | XXX..... |          |          |          |          |          |          |          |         |         |         |
| 5. 2004.....  | XXX.....  | XXX..... | XXX..... |          |          |          |          |          |          |         |         |         |
| 6. 2005.....  | XXX.....  | XXX..... | XXX..... | XXX..... |          | .....1   | .....31  | .....32  | .....32  | .....32 | .....1  | .....1  |
| 7. 2006.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | .....4   | .....51  | .....60  | .....62  | .....61 | .....6  | .....7  |
| 8. 2007.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....12  | .....38  | .....44  | .....73 | .....13 | .....12 |
| 9. 2008.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....2   | .....3   | .....5  | .....2  | .....5  |
| 10. 2009..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |         |         | .....1  |
| 11. 2010..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |         |         |         |

SCHEDULE P - PART 3D - WORKERS' COMPENSATION

|               |           |          |          |          |          |          |          |          |          |  |  |  |
|---------------|-----------|----------|----------|----------|----------|----------|----------|----------|----------|--|--|--|
| 1. Prior..... | .000..... |          |          |          |          |          |          |          |          |  |  |  |
| 2. 2001.....  |           |          |          |          |          |          |          |          |          |  |  |  |
| 3. 2002.....  | XXX.....  |          |          |          |          |          |          |          |          |  |  |  |
| 4. 2003.....  | XXX.....  | XXX..... |          |          |          |          |          |          |          |  |  |  |
| 5. 2004.....  | XXX.....  | XXX..... | XXX..... |          |          |          |          |          |          |  |  |  |
| 6. 2005.....  | XXX.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |  |  |  |
| 7. 2006.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |  |  |  |
| 8. 2007.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |  |  |  |
| 9. 2008.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  |  |  |
| 10. 2009..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |  |  |
| 11. 2010..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  |  |  |

NONE

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

|               |           |          |          |          |          |          |          |          |          |            |          |          |
|---------------|-----------|----------|----------|----------|----------|----------|----------|----------|----------|------------|----------|----------|
| 1. Prior..... | .000..... |          |          |          |          |          |          |          |          |            |          |          |
| 2. 2001.....  |           |          |          |          |          |          |          |          |          |            |          |          |
| 3. 2002.....  | XXX.....  |          |          |          |          |          |          |          |          |            |          |          |
| 4. 2003.....  | XXX.....  | XXX..... |          |          |          |          |          |          |          |            |          |          |
| 5. 2004.....  | XXX.....  | XXX..... | XXX..... |          |          |          |          |          |          |            |          |          |
| 6. 2005.....  | XXX.....  | XXX..... | XXX..... | XXX..... | .....42  | .....158 | .....209 | .....218 | .....224 | .....475   | .....11  | .....16  |
| 7. 2006.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | .....214 | .....308 | .....427 | .....466 | .....841   | .....31  | .....39  |
| 8. 2007.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....87  | .....126 | .....226 | .....252   | .....60  | .....36  |
| 9. 2008.....  | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....371 | .....966 | .....1,143 | .....143 | .....118 |
| 10. 2009..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....306 | .....433   | .....116 | .....71  |
| 11. 2010..... | XXX.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | .....38    | .....103 | .....66  |



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

| Years in Which Losses Were Incurred | Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |   |   |   |   |   |   |   |   |    | 11                                        | 12                                           |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------|---|---|---|---|---|---|---|---|----|-------------------------------------------|----------------------------------------------|
|                                     | 1                                                                                                         | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
| 2001                                |                                                                                                           |   |   |   |   |   |   |   |   |    |                                           |                                              |
| 2002                                |                                                                                                           |   |   |   |   |   |   |   |   |    |                                           |                                              |
| 2003                                |                                                                                                           |   |   |   |   |   |   |   |   |    |                                           |                                              |
| 2004                                |                                                                                                           |   |   |   |   |   |   |   |   |    |                                           |                                              |
| 2005                                |                                                                                                           |   |   |   |   |   |   |   |   |    |                                           |                                              |
| 2006                                |                                                                                                           |   |   |   |   |   |   |   |   |    |                                           |                                              |
| 2007                                |                                                                                                           |   |   |   |   |   |   |   |   |    |                                           |                                              |
| 2008                                |                                                                                                           |   |   |   |   |   |   |   |   |    |                                           |                                              |
| 2009                                |                                                                                                           |   |   |   |   |   |   |   |   |    |                                           |                                              |
| 2010                                |                                                                                                           |   |   |   |   |   |   |   |   |    |                                           |                                              |

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

|          |      |     |     |     |     |     |     |     |     |  |  |  |
|----------|------|-----|-----|-----|-----|-----|-----|-----|-----|--|--|--|
| 1. Prior | .000 |     |     |     |     |     |     |     |     |  |  |  |
| 2. 2001  |      |     |     |     |     |     |     |     |     |  |  |  |
| 3. 2002  | XXX  |     |     |     |     |     |     |     |     |  |  |  |
| 4. 2003  | XXX  | XXX |     |     |     |     |     |     |     |  |  |  |
| 5. 2004  | XXX  | XXX | XXX |     |     |     |     |     |     |  |  |  |
| 6. 2005  | XXX  | XXX | XXX | XXX |     |     |     |     |     |  |  |  |
| 7. 2006  | XXX  | XXX | XXX | XXX | XXX |     |     |     |     |  |  |  |
| 8. 2007  | XXX  | XXX | XXX | XXX | XXX | XXX |     |     |     |  |  |  |
| 9. 2008  | XXX  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |  |  |
| 10. 2009 | XXX  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |  |  |
| 11. 2010 | XXX  | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |  |  |

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

|          |      |     |     |     |     |     |     |     |     |  |     |     |
|----------|------|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior | .000 |     |     |     |     |     |     |     |     |  | XXX | XXX |
| 2. 2001  |      |     |     |     |     |     |     |     |     |  | XXX | XXX |
| 3. 2002  | XXX  |     |     |     |     |     |     |     |     |  | XXX | XXX |
| 4. 2003  | XXX  | XXX |     |     |     |     |     |     |     |  | XXX | XXX |
| 5. 2004  | XXX  | XXX | XXX |     |     |     |     |     |     |  | XXX | XXX |
| 6. 2005  | XXX  | XXX | XXX | XXX |     |     |     |     |     |  | XXX | XXX |
| 7. 2006  | XXX  | XXX | XXX | XXX | XXX |     |     |     |     |  | XXX | XXX |
| 8. 2007  | XXX  | XXX | XXX | XXX | XXX | XXX |     |     |     |  | XXX | XXX |
| 9. 2008  | XXX  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  | XXX | XXX |
| 10. 2009 | XXX  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  | XXX | XXX |
| 11. 2010 | XXX  | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  | XXX | XXX |

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

|          |      |      |      |      |      |      |       |       |       |       |     |     |
|----------|------|------|------|------|------|------|-------|-------|-------|-------|-----|-----|
| 1. Prior | .000 | (31) | (31) | (31) | (31) | (31) | (31)  | (31)  | (31)  | (31)  |     |     |
| 2. 2001  |      |      |      |      |      |      |       |       |       |       |     |     |
| 3. 2002  | XXX  |      |      |      |      |      |       |       |       |       |     |     |
| 4. 2003  | XXX  | XXX  |      |      |      |      |       |       |       |       |     |     |
| 5. 2004  | XXX  | XXX  | XXX  |      |      |      |       |       |       |       |     |     |
| 6. 2005  | XXX  | XXX  | XXX  | XXX  | 14   | 73   | (142) | 203   | 200   | 223   | 15  | 26  |
| 7. 2006  | XXX  | XXX  | XXX  | XXX  | XXX  | 153  | (356) | 1,483 | 1,899 | 2,997 | 83  | 111 |
| 8. 2007  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | (38)  | 185   | 491   | 876   | 137 | 162 |
| 9. 2008  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 166   | 428   | 1,097 | 117 | 123 |
| 10. 2009 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | 783   | 1,263 | 101 | 172 |
| 11. 2010 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | 426   | 60  | 107 |

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

|          |      |     |     |     |     |     |     |     |     |     |   |     |
|----------|------|-----|-----|-----|-----|-----|-----|-----|-----|-----|---|-----|
| 1. Prior | .000 |     |     |     |     |     |     |     |     |     |   |     |
| 2. 2001  |      |     |     |     |     |     |     |     |     |     |   |     |
| 3. 2002  | XXX  |     |     |     |     |     |     |     |     |     |   |     |
| 4. 2003  | XXX  | XXX |     |     |     |     |     |     |     |     |   |     |
| 5. 2004  | XXX  | XXX | XXX |     |     |     |     |     |     |     |   |     |
| 6. 2005  | XXX  | XXX | XXX | XXX |     |     |     |     |     |     |   |     |
| 7. 2006  | XXX  | XXX | XXX | XXX | XXX |     |     |     |     |     |   |     |
| 8. 2007  | XXX  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |   |     |
| 9. 2008  | XXX  | XXX | XXX | XXX | XXX | XXX | XXX | 1   | 25  | 49  | 4 | 85  |
| 10. 2009 | XXX  | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 82  | 556 | 8 | 413 |
| 11. 2010 | XXX  | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 124 | 3 | 254 |

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         |                                                 |                                                    |
|                                     | 2001                                                                                                 | 2002     | 2003     | 2004     | 2005     | 2006     | 2007     | 2008        | 2009        | 2010       |                                                 |                                                    |
| 1. Prior.....                       | XXX.....                                                                                             | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | ...000..... | .....435    | .....710   | ...XXX.....                                     | ...XXX.....                                        |
| 2. 2009.....                        | XXX.....                                                                                             | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | .....1,908  | .....2,144 | ...XXX.....                                     | ...XXX.....                                        |
| 3. 2010.....                        | XXX.....                                                                                             | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | ...XXX..... | .....2,120 | ...XXX.....                                     | ...XXX.....                                        |

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

|               |          |          |          |          |          |          |          |             |          |        |        |        |
|---------------|----------|----------|----------|----------|----------|----------|----------|-------------|----------|--------|--------|--------|
| 1. Prior..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | ...000..... |          | .....1 | .....5 | .....9 |
| 2. 2009.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    |          |        |        |        |
| 3. 2010.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | XXX..... |        |        |        |

SCHEDULE P - PART 3K - FIDELITY/SURETY

|               |          |          |          |          |          |          |          |             |          |  |          |          |
|---------------|----------|----------|----------|----------|----------|----------|----------|-------------|----------|--|----------|----------|
| 1. Prior..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | ...000..... |          |  | XXX..... | XXX..... |
| 2. 2009.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    |          |  | XXX..... | XXX..... |
| 3. 2010.....  | 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..... |          |  | XXX..... | XXX..... |
| 2. 2009.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    |          |  | XXX..... | XXX..... |
| 3. 2010.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX.....    | XXX..... |  | XXX..... | XXX..... |

SCHEDULE P - PART 3M - INTERNATIONAL

|               |             |          |          |          |          |          |          |          |          |  |             |             |
|---------------|-------------|----------|----------|----------|----------|----------|----------|----------|----------|--|-------------|-------------|
| 1. Prior..... | ...000..... |          |          |          |          |          |          |          |          |  | ...XXX..... | ...XXX..... |
| 2. 2001.....  |             |          |          |          |          |          |          |          |          |  | ...XXX..... | ...XXX..... |
| 3. 2002.....  | XXX.....    |          |          |          |          |          |          |          |          |  | ...XXX..... | ...XXX..... |
| 4. 2003.....  | XXX.....    | XXX..... |          |          |          |          |          |          |          |  | ...XXX..... | ...XXX..... |
| 5. 2004.....  | XXX.....    | XXX..... | XXX..... |          |          |          |          |          |          |  | ...XXX..... | ...XXX..... |
| 6. 2005.....  | XXX.....    | XXX..... | XXX..... | XXX..... |          |          |          |          |          |  | ...XXX..... | ...XXX..... |
| 7. 2006.....  | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |  | ...XXX..... | ...XXX..... |
| 8. 2007.....  | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |  | ...XXX..... | ...XXX..... |
| 9. 2008.....  | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  | ...XXX..... | ...XXX..... |
| 10. 2009..... | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  | ...XXX..... | ...XXX..... |
| 11. 2010..... | XXX.....    | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  | ...XXX..... | ...XXX..... |

SCHEDULE P - PART 3N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

| Years in Which Losses Were Incurred | Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |          |          |          |          |          |          |          |          |      | 11<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   |                                                 |                                                    |
|                                     | 2001                                                                                                      | 2002     | 2003     | 2004     | 2005     | 2006     | 2007     | 2008     | 2009     | 2010 |                                                 |                                                    |
| 1. Prior.....                       | 000.....                                                                                                  |          |          |          |          |          |          |          |          |      | XXX.....                                        | XXX.....                                           |
| 2. 2001.....                        |                                                                                                           |          |          |          |          |          |          |          |          |      | XXX.....                                        | XXX.....                                           |
| 3. 2002.....                        | XXX.....                                                                                                  |          |          |          |          |          |          |          |          |      | XXX.....                                        | XXX.....                                           |
| 4. 2003.....                        | XXX.....                                                                                                  | XXX..... |          |          |          |          |          |          |          |      | XXX.....                                        | XXX.....                                           |
| 5. 2004.....                        | XXX.....                                                                                                  | XXX..... | XXX..... |          |          |          |          |          |          |      | XXX.....                                        | XXX.....                                           |
| 6. 2005.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |      | XXX.....                                        | XXX.....                                           |
| 7. 2006.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |      | XXX.....                                        | XXX.....                                           |
| 8. 2007.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |      | XXX.....                                        | XXX.....                                           |
| 9. 2008.....                        | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |      | XXX.....                                        | XXX.....                                           |
| 10. 2009.....                       | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |      | XXX.....                                        | XXX.....                                           |
| 11. 2010.....                       | XXX.....                                                                                                  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |      | XXX.....                                        | XXX.....                                           |

NONE

SCHEDULE P - PART 3O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

|               |          |          |          |          |          |          |          |          |          |  |          |          |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--|----------|----------|
| 1. Prior..... | 000..... |          |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 2. 2001.....  |          |          |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 3. 2002.....  | XXX..... |          |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 4. 2003.....  | XXX..... | XXX..... |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 5. 2004.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 6. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          |  | XXX..... | XXX..... |
| 7. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |  | XXX..... | XXX..... |
| 8. 2007.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |  | XXX..... | XXX..... |
| 9. 2008.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  | XXX..... | XXX..... |
| 10. 2009..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  | XXX..... | XXX..... |
| 11. 2010..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  | XXX..... | XXX..... |

NONE

SCHEDULE P - PART 3P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

|               |          |          |          |          |          |          |          |          |          |  |          |          |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--|----------|----------|
| 1. Prior..... | 000..... |          |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 2. 2001.....  |          |          |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 3. 2002.....  | XXX..... |          |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 4. 2003.....  | XXX..... | XXX..... |          |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 5. 2004.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |  | XXX..... | XXX..... |
| 6. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          |  | XXX..... | XXX..... |
| 7. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |  | XXX..... | XXX..... |
| 8. 2007.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |  | XXX..... | XXX..... |
| 9. 2008.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  | XXX..... | XXX..... |
| 10. 2009..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  | XXX..... | XXX..... |
| 11. 2010..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  | XXX..... | XXX..... |

NONE

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

| Years in Which Losses Were Incurred | Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) |               |               |               |               |               |                 |               |                 |                 | 11<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              |                                                 |                                                    |
|                                     | 2001                                                                                                      | 2002          | 2003          | 2004          | 2005          | 2006          | 2007            | 2008          | 2009            | 2010            |                                                 |                                                    |
| 1. Prior.....                       | .....000.....                                                                                             |               |               |               |               |               |                 |               |                 |                 |                                                 |                                                    |
| 2. 2001.....                        |                                                                                                           |               |               |               |               |               |                 |               |                 |                 |                                                 |                                                    |
| 3. 2002.....                        | .....XXX.....                                                                                             |               |               |               |               |               |                 |               |                 |                 |                                                 |                                                    |
| 4. 2003.....                        | .....XXX.....                                                                                             | .....XXX..... |               |               |               |               |                 |               |                 |                 |                                                 |                                                    |
| 5. 2004.....                        | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... |               |               |               |                 |               |                 |                 |                                                 |                                                    |
| 6. 2005.....                        | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....1.....   |               | .....(55).....  | .....64.....  | .....66.....    | .....77.....    | .....4.....                                     | .....12.....                                       |
| 7. 2006.....                        | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....2.....   | .....(261)..... | .....99.....  | .....1,041..... | .....1,624..... | .....19.....                                    | .....74.....                                       |
| 8. 2007.....                        | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....(34).....  | .....77.....  | .....205.....   | .....387.....   | .....35.....                                    | .....93.....                                       |
| 9. 2008.....                        | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX.....   | .....40.....  | .....251.....   | .....361.....   | .....34.....                                    | .....69.....                                       |
| 10. 2009.....                       | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX.....   | .....XXX..... | .....46.....    | .....180.....   | .....27.....                                    | .....55.....                                       |
| 11. 2010.....                       | .....XXX.....                                                                                             | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX.....   | .....XXX..... | .....XXX.....   | .....39.....    | .....16.....                                    | .....21.....                                       |

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

|               |               |               |               |               |               |               |               |               |               |  |  |             |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--|--|-------------|
| 1. Prior..... | .....000..... |               |               |               |               |               |               |               |               |  |  |             |
| 2. 2001.....  |               |               |               |               |               |               |               |               |               |  |  |             |
| 3. 2002.....  | .....XXX..... |               |               |               |               |               |               |               |               |  |  |             |
| 4. 2003.....  | .....XXX..... | .....XXX..... |               |               |               |               |               |               |               |  |  |             |
| 5. 2004.....  | .....XXX..... | .....XXX..... | .....XXX..... |               |               |               |               |               |               |  |  |             |
| 6. 2005.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |               |               |               |               |               |  |  |             |
| 7. 2006.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |               |               |               |               |  |  |             |
| 8. 2007.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |               |               |               |  |  |             |
| 9. 2008.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |               |               |  |  | .....1..... |
| 10. 2009..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |               |  |  |             |
| 11. 2010..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |  |  |             |

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

|               |               |               |               |               |               |               |               |               |               |  |               |               |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--|---------------|---------------|
| 1. Prior..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....000..... |               |  | .....XXX..... | .....XXX..... |
| 2. 2009.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |               |  | .....XXX..... | .....XXX..... |
| 3. 2010.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |  | .....XXX..... | .....XXX..... |

NONE

SCHEDULE P - PART 3T - WARRANTY

|               |               |               |               |               |               |               |               |               |               |  |  |  |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|--|--|--|
| 1. Prior..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....000..... |               |  |  |  |
| 2. 2009.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |               |  |  |  |
| 3. 2010.....  | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... | .....XXX..... |  |  |  |

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   |
|                                           | 2001                                                                                                                | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                             |                                                                                                                     |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                              | 80                                                                                                                  | 75   |      |      |      |      |      |      |      |      |
| 3. 2002.....                              | XXX                                                                                                                 | 168  | 1    |      |      |      |      |      |      |      |
| 4. 2003.....                              | XXX                                                                                                                 | XXX  | 5    |      |      |      |      |      |      |      |
| 5. 2004.....                              | XXX                                                                                                                 | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                             | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                             | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

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

|               |     |     |     |     |     |     |     |     |     |  |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  |
| 2. 2001.....  |     |     |     |     |     |     |     |     |     |  |
| 3. 2002.....  | XXX |     |     |     |     |     |     |     |     |  |
| 4. 2003.....  | XXX | XXX |     |     |     |     |     |     |     |  |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |     |     |     |  |
| 6. 2005.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |

NONE

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

|               |     |     |     |     |     |     |     |     |     |    |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|----|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |    |
| 2. 2001.....  |     |     |     |     |     |     |     |     |     |    |
| 3. 2002.....  | XXX |     |     |     |     |     |     |     |     |    |
| 4. 2003.....  | XXX | XXX |     |     |     |     |     |     |     |    |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |     |     |     |    |
| 6. 2005.....  | XXX | XXX | XXX | XXX | 12  | 10  | 8   | 8   | 1   |    |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX | 126 | 103 | 71  | 52  | 3  |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX | 62  | 13  | 2   | 4  |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 20  | 14  | 2  |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 51  | 19 |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 42 |

SCHEDULE P - PART 4D - WORKERS' COMPENSATION

|               |     |     |     |     |     |     |     |     |     |  |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  |
| 2. 2001.....  |     |     |     |     |     |     |     |     |     |  |
| 3. 2002.....  | XXX |     |     |     |     |     |     |     |     |  |
| 4. 2003.....  | XXX | XXX |     |     |     |     |     |     |     |  |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |     |     |     |  |
| 6. 2005.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |

NONE

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

|               |     |     |     |     |     |     |       |     |     |     |
|---------------|-----|-----|-----|-----|-----|-----|-------|-----|-----|-----|
| 1. Prior..... |     |     |     |     |     |     |       |     |     |     |
| 2. 2001.....  |     |     |     |     |     |     |       |     |     |     |
| 3. 2002.....  | XXX |     |     |     |     |     |       |     |     |     |
| 4. 2003.....  | XXX | XXX |     |     |     |     |       |     |     |     |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |       |     |     |     |
| 6. 2005.....  | XXX | XXX | XXX | XXX | 142 | 118 | 202   | 174 | 100 | 56  |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX | 629 | 1,357 | 632 | 567 | 144 |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX | 430   | 252 | 188 | 135 |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX   | 433 | 336 | 347 |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX   | XXX | 436 | 280 |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX   | XXX | XXX | 315 |

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - 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   |
|                                           | 2001                                                                                                                | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                             |                                                                                                                     |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                              |                                                                                                                     |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                              | XXX                                                                                                                 |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                              | XXX                                                                                                                 | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                              | XXX                                                                                                                 | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                             | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                             | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

NONE

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

|               |     |     |     |     |     |     |     |     |     |     |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |     |
| 2. 2001.....  |     |     |     |     |     |     |     |     |     |     |
| 3. 2002.....  | XXX |     |     |     |     |     |     |     |     |     |
| 4. 2003.....  | XXX | XXX |     |     |     |     |     |     |     |     |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |     |     |     |     |
| 6. 2005.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |     |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |     |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX | 16  | 12  | 12  | 6   |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 81  | 72  | 20  |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 240 | 72  |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 843 |

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

|               |     |     |     |     |     |     |     |     |     |       |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-------|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |       |
| 2. 2001.....  |     |     |     |     |     |     |     |     |     |       |
| 3. 2002.....  | XXX |     |     |     |     |     |     |     |     |       |
| 4. 2003.....  | XXX | XXX |     |     |     |     |     |     |     |       |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |     |     |     |       |
| 6. 2005.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |       |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |       |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |       |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 35  | 34  | 16    |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 928 | 753   |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,803 |

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

|               |     |     |     |     |       |       |       |       |       |       |
|---------------|-----|-----|-----|-----|-------|-------|-------|-------|-------|-------|
| 1. Prior..... |     |     |     |     |       |       |       |       |       |       |
| 2. 2001.....  |     |     |     |     |       |       |       |       |       |       |
| 3. 2002.....  | XXX |     |     |     |       |       |       |       |       |       |
| 4. 2003.....  | XXX | XXX |     |     |       |       |       |       |       |       |
| 5. 2004.....  | XXX | XXX | XXX |     |       |       |       |       |       |       |
| 6. 2005.....  | XXX | XXX | XXX | XXX | 1,194 | 1,048 | 1,089 | 861   | 521   | 228   |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX   | 5,604 | 6,542 | 4,388 | 3,838 | 957   |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX   | XXX   | 3,061 | 2,118 | 1,907 | 1,082 |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX   | XXX   | XXX   | 3,373 | 3,087 | 2,016 |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX   | XXX   | XXX   | XXX   | 4,610 | 4,398 |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX   | XXX   | XXX   | XXX   | XXX   | 8,073 |

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

|               |     |     |     |     |     |     |     |     |       |       |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-------|-------|
| 1. Prior..... |     |     |     |     |     |     |     |     |       |       |
| 2. 2001.....  |     |     |     |     |     |     |     |     |       |       |
| 3. 2002.....  | XXX |     |     |     |     |     |     |     |       |       |
| 4. 2003.....  | XXX | XXX |     |     |     |     |     |     |       |       |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |     |     |       |       |
| 6. 2005.....  | XXX | XXX | XXX | XXX |     |     |     | 1   |       |       |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX |     |     | 4   | 4     | 1     |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX | 4   | 3   | 3     | 3     |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 345 | 328   | 201   |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 2,417 | 1,374 |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX   | 4,474 |

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   |
|                                           | 2001                                                                                                                | 2002     | 2003     | 2004     | 2005     | 2006     | 2007     | 2008     | 2009     | 2010 |
| 1. Prior.....                             | XXX.....                                                                                                            | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 469      | 42       | 128  |
| 2. 2009.....                              | XXX.....                                                                                                            | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 290      | 94   |
| 3. 2010.....                              | XXX.....                                                                                                            | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 304  |

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

|               |          |          |          |          |          |          |          |          |          |  |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--|
| 1. Prior..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 2        |          |  |
| 2. 2009.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |
| 3. 2010.....  | 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. 2009.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |
| 3. 2010.....  | 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..... |          |          |  |
| 2. 2009.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |
| 3. 2010.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  |

SCHEDULE P - PART 4M - INTERNATIONAL

|               |          |          |          |          |          |          |          |          |          |  |
|---------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|--|
| 1. Prior..... |          |          |          |          |          |          |          |          |          |  |
| 2. 2001.....  |          |          |          |          |          |          |          |          |          |  |
| 3. 2002.....  | XXX..... |          |          |          |          |          |          |          |          |  |
| 4. 2003.....  | XXX..... | XXX..... |          |          |          |          |          |          |          |  |
| 5. 2004.....  | XXX..... | XXX..... | XXX..... |          |          |          |          |          |          |  |
| 6. 2005.....  | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |          |  |
| 7. 2006.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |          |  |
| 8. 2007.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |          |  |
| 9. 2008.....  | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |          |  |
| 10. 2009..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |          |  |
| 11. 2010..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... |  |

SCHEDULE P - PART 4N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

| 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   |
|                                           | 2001                                                                                                                | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                             |                                                                                                                     |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                              |                                                                                                                     |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                              | XXX                                                                                                                 |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                              | XXX                                                                                                                 | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                              | XXX                                                                                                                 | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                              | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                             | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                             | XXX                                                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

NONE

SCHEDULE P - PART 4O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

|               |     |     |     |     |     |     |     |     |     |  |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  |
| 2. 2001.....  |     |     |     |     |     |     |     |     |     |  |
| 3. 2002.....  | XXX |     |     |     |     |     |     |     |     |  |
| 4. 2003.....  | XXX | XXX |     |     |     |     |     |     |     |  |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |     |     |     |  |
| 6. 2005.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |

NONE

SCHEDULE P - PART 4P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

|               |     |     |     |     |     |     |     |     |     |  |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|
| 1. Prior..... |     |     |     |     |     |     |     |     |     |  |
| 2. 2001.....  |     |     |     |     |     |     |     |     |     |  |
| 3. 2002.....  | XXX |     |     |     |     |     |     |     |     |  |
| 4. 2003.....  | XXX | XXX |     |     |     |     |     |     |     |  |
| 5. 2004.....  | XXX | XXX | XXX |     |     |     |     |     |     |  |
| 6. 2005.....  | XXX | XXX | XXX | XXX |     |     |     |     |     |  |
| 7. 2006.....  | XXX | XXX | XXX | XXX | XXX |     |     |     |     |  |
| 8. 2007.....  | XXX | XXX | XXX | XXX | XXX | XXX |     |     |     |  |
| 9. 2008.....  | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |     |  |
| 10. 2009..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |     |  |
| 11. 2010..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |  |

NONE



SCHEDULE P - PART 4R-SECTION 1 - PRODUCTS LIABILITY - 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              |
|                                           | 2001                                                                                                                | 2002        | 2003        | 2004        | 2005          | 2006            | 2007            | 2008            | 2009            | 2010            |
| 1. Prior.....                             | .....                                                                                                               | .....       | .....       | .....       | .....         | .....           | .....           | .....           | .....           | .....           |
| 2. 2001.....                              | .....                                                                                                               | .....       | .....       | .....       | .....         | .....           | .....           | .....           | .....           | .....           |
| 3. 2002.....                              | ...XXX.....                                                                                                         | .....       | .....       | .....       | .....         | .....           | .....           | .....           | .....           | .....           |
| 4. 2003.....                              | ...XXX.....                                                                                                         | ...XXX..... | .....       | .....       | .....         | .....           | .....           | .....           | .....           | .....           |
| 5. 2004.....                              | ...XXX.....                                                                                                         | ...XXX..... | ...XXX..... | .....       | .....         | .....           | .....           | .....           | .....           | .....           |
| 6. 2005.....                              | ...XXX.....                                                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....192..... | .....180.....   | .....256.....   | .....193.....   | .....96.....    | .....162.....   |
| 7. 2006.....                              | ...XXX.....                                                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....   | .....1,410..... | .....1,724..... | .....1,177..... | .....313.....   | .....562.....   |
| 8. 2007.....                              | ...XXX.....                                                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....   | ...XXX.....     | .....1,008..... | .....731.....   | .....532.....   | .....611.....   |
| 9. 2008.....                              | ...XXX.....                                                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....   | ...XXX.....     | ...XXX.....     | .....1,103..... | .....909.....   | .....882.....   |
| 10. 2009.....                             | ...XXX.....                                                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....   | ...XXX.....     | ...XXX.....     | ...XXX.....     | .....1,366..... | .....935.....   |
| 11. 2010.....                             | ...XXX.....                                                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....   | ...XXX.....     | ...XXX.....     | ...XXX.....     | ...XXX.....     | .....1,820..... |

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

|               |             |             |             |             |             |             |             |              |              |              |
|---------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|--------------|--------------|--------------|
| 1. Prior..... | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 2. 2001.....  | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 3. 2002.....  | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 4. 2003.....  | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 5. 2004.....  | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 6. 2005.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....        | .....        | .....        |
| 7. 2006.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....2.....  | .....2.....  | .....2.....  |
| 8. 2007.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....1..... | .....3.....  | .....3.....  | .....3.....  |
| 9. 2008.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....10..... | .....10..... | .....8.....  |
| 10. 2009..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....22..... | .....21..... |
| 11. 2010..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | .....7.....  |

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

|               |             |             |             |             |             |             |             |             |             |       |
|---------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------|
| 1. Prior..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | ..... |
| 2. 2009.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | ..... |
| 3. 2010.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ..... |

NONE

SCHEDULE P - PART 4T - WARRANTY

|               |             |             |             |             |             |             |             |             |             |       |
|---------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------|
| 1. Prior..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | ..... |
| 2. 2009.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | ..... |
| 3. 2010.....  | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ..... |

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<br>2001                                                                           | 2<br>2002    | 3<br>2003    | 4<br>2004    | 5<br>2005    | 6<br>2006    | 7<br>2007    | 8<br>2008    | 9<br>2009    | 10<br>2010 |
| 1. Prior.....                                                      |                                                                                     | .....3       |              |              |              |              | .....(3)     | .....3       |              |            |
| 2. 2001.....                                                       | .....118                                                                            | .....155     | .....160     | .....162     | .....162     | .....163     |              | .....163     | .....163     | .....163   |
| 3. 2002.....                                                       | ....XXX.....                                                                        | .....123     | .....176     | .....181     | .....181     | .....181     |              | .....181     | .....181     | .....181   |
| 4. 2003.....                                                       | ....XXX.....                                                                        | ....XXX..... | .....120     | .....152     | .....152     | .....153     |              | .....153     | .....153     | .....153   |
| 5. 2004.....                                                       | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | .....12      | .....12      | .....12      |              | .....12      | .....12      | .....12    |
| 6. 2005.....                                                       | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |              |            |
| 7. 2006.....                                                       | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |            |
| 8. 2007.....                                                       | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |            |
| 9. 2008.....                                                       | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |            |
| 10. 2009.....                                                      | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |            |
| 11. 2010.....                                                      | ....XXX.....                                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |            |

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<br>2001                                                   | 2<br>2002    | 3<br>2003    | 4<br>2004    | 5<br>2005    | 6<br>2006    | 7<br>2007    | 8<br>2008    | 9<br>2009    | 10<br>2010 |
| 1. Prior.....                                                      |                                                             | .....1       |              |              |              |              |              |              |              |            |
| 2. 2001.....                                                       | .....27                                                     | .....7       | .....1       | .....1       |              |              |              |              |              |            |
| 3. 2002.....                                                       | ....XXX.....                                                | .....49      | .....3       | .....1       |              |              |              |              |              |            |
| 4. 2003.....                                                       | ....XXX.....                                                | ....XXX..... | .....25      | .....1       |              | .....1       |              |              |              |            |
| 5. 2004.....                                                       | ....XXX.....                                                | ....XXX..... | ....XXX..... | .....1       | .....1       | .....1       | .....1       | .....1       |              |            |
| 6. 2005.....                                                       | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |              |            |
| 7. 2006.....                                                       | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |            |
| 8. 2007.....                                                       | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |            |
| 9. 2008.....                                                       | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |            |
| 10. 2009.....                                                      | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |            |
| 11. 2010.....                                                      | ....XXX.....                                                | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |            |

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<br>2001                                                           | 2<br>2002    | 3<br>2003    | 4<br>2004    | 5<br>2005    | 6<br>2006    | 7<br>2007    | 8<br>2008    | 9<br>2009    | 10<br>2010 |
| 1. Prior.....                                                      |                                                                     | .....5       |              |              |              |              |              |              |              |            |
| 2. 2001.....                                                       | .....201                                                            | .....240     | .....244     | .....246     | .....245     | .....246     | .....246     | .....246     | .....246     | .....246   |
| 3. 2002.....                                                       | ....XXX.....                                                        | .....239     | .....269     | .....274     | .....272     | .....273     | .....273     | .....273     | .....273     | .....273   |
| 4. 2003.....                                                       | ....XXX.....                                                        | ....XXX..... | .....205     | .....225     | .....224     | .....225     | .....225     | .....225     | .....225     | .....225   |
| 5. 2004.....                                                       | ....XXX.....                                                        | ....XXX..... | ....XXX..... | .....16      | .....16      | .....16      | .....16      | .....16      | .....16      | .....17    |
| 6. 2005.....                                                       | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |              |            |
| 7. 2006.....                                                       | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |              |            |
| 8. 2007.....                                                       | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |              |            |
| 9. 2008.....                                                       | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |              |            |
| 10. 2009.....                                                      | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |              |            |
| 11. 2010.....                                                      | ....XXX.....                                                        | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... | ....XXX..... |            |

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   |
|                                                                    | 2001                                                                                | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                                                      |                                                                                     |      |      |      |      |      | (27) |      |      |      |
| 2. 2001.....                                                       |                                                                                     |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                                                       | XXX                                                                                 |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                                                       | XXX                                                                                 | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                                                       | XXX                                                                                 | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                                                       | XXX                                                                                 | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                                                       | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                                                       | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                                                       | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                                                      | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                                                      | XXX                                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

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   |
|                                                                    | 2001                                                        | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                                                      |                                                             |      |      |      |      |      | 102  |      |      |      |
| 2. 2001.....                                                       |                                                             |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                                                       | XXX                                                         |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                                                       | XXX                                                         | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                                                       | XXX                                                         | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                                                       | XXX                                                         | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                                                       | XXX                                                         | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                                                       | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                                                       | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                                                      | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                                                      | XXX                                                         | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

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   |
|                                                                    | 2001                                                                | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                                                      |                                                                     |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                                                       |                                                                     |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                                                       | XXX                                                                 |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                                                       | XXX                                                                 | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                                                       | XXX                                                                 | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                                                       | XXX                                                                 | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                                                       | XXX                                                                 | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                                                       | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                                                       | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                                                      | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                                                      | XXX                                                                 | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |

NONE

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK 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<br>2001                                                                           | 2<br>2002   | 3<br>2003   | 4<br>2004   | 5<br>2005   | 6<br>2006   | 7<br>2007   | 8<br>2008    | 9<br>2009    | 10<br>2010   |
| 1. Prior.....                                                      | .....                                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 2. 2001.....                                                       | .....                                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 3. 2002.....                                                       | ...XXX.....                                                                         | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 4. 2003.....                                                       | ...XXX.....                                                                         | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 5. 2004.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 6. 2005.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....1..... | .....       | .....1.....  | .....1.....  | .....1.....  |
| 7. 2006.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....1..... | .....       | .....8.....  | .....6.....  | .....6.....  |
| 8. 2007.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....13..... | .....12..... | .....13..... |
| 9. 2008.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....1.....  | .....2.....  | .....2.....  |
| 10. 2009.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....        | .....        |
| 11. 2010.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | .....        |

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<br>2001                                                   | 2<br>2002   | 3<br>2003   | 4<br>2004   | 5<br>2005   | 6<br>2006   | 7<br>2007    | 8<br>2008   | 9<br>2009   | 10<br>2010  |
| 1. Prior.....                                                      | .....                                                       | .....       | .....       | .....       | .....       | .....       | .....        | .....       | .....       | .....       |
| 2. 2001.....                                                       | .....                                                       | .....       | .....       | .....       | .....       | .....       | .....        | .....       | .....       | .....       |
| 3. 2002.....                                                       | ...XXX.....                                                 | .....       | .....       | .....       | .....       | .....       | .....        | .....       | .....       | .....       |
| 4. 2003.....                                                       | ...XXX.....                                                 | ...XXX..... | .....       | .....       | .....       | .....       | .....        | .....       | .....       | .....       |
| 5. 2004.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....        | .....       | .....       | .....       |
| 6. 2005.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | .....1..... | .....       | .....40..... | .....       | .....       | .....       |
| 7. 2006.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....6..... | .....5.....  | .....1..... | .....       | .....       |
| 8. 2007.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....8.....  | .....2..... | .....1..... | .....       |
| 9. 2008.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....       | .....1..... | .....1..... |
| 10. 2009.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX..... | .....1..... | .....3..... |
| 11. 2010.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX..... | ...XXX..... | .....1..... |

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<br>2001                                                           | 2<br>2002   | 3<br>2003   | 4<br>2004   | 5<br>2005   | 6<br>2006   | 7<br>2007    | 8<br>2008    | 9<br>2009    | 10<br>2010   |
| 1. Prior.....                                                      | .....                                                               | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        | .....        |
| 2. 2001.....                                                       | .....                                                               | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        | .....        |
| 3. 2002.....                                                       | ...XXX.....                                                         | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        | .....        |
| 4. 2003.....                                                       | ...XXX.....                                                         | ...XXX..... | .....       | .....       | .....       | .....       | .....        | .....        | .....        | .....        |
| 5. 2004.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....        | .....        | .....        | .....        |
| 6. 2005.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....1..... | .....1..... | .....3.....  | .....3.....  | .....2.....  | .....2.....  |
| 7. 2006.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....9..... | .....19..... | .....20..... | .....13..... | .....13..... |
| 8. 2007.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....22..... | .....25..... | .....24..... | .....25..... |
| 9. 2008.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....5.....  | .....8.....  | .....8.....  |
| 10. 2009.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | .....1.....  | .....4.....  |
| 11. 2010.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | .....1.....  |

SCHEDULE P - PART 5D - WORKERS' COMPENSATION

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<br>2001                                                                           | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                                                     |           |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                                                     |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX.....                                                                            |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX.....                                                                            | XXX.....  |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX.....                                                                            | XXX.....  | XXX.....  |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX.....                                                                            | XXX.....  | XXX.....  | XXX.....  |           |           |           |           |           |            |
| 7. 2006.....                                                       | XXX.....                                                                            | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |           |           |           |            |
| 8. 2007.....                                                       | XXX.....                                                                            | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |           |           |            |
| 9. 2008.....                                                       | XXX.....                                                                            | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |           |            |
| 10. 2009.....                                                      | XXX.....                                                                            | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |            |
| 11. 2010.....                                                      | XXX.....                                                                            | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |            |

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<br>2001                                                   | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                             |           |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                             |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX.....                                                    |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX.....                                                    | XXX.....  |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX.....                                                    | XXX.....  | XXX.....  |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX.....                                                    | XXX.....  | XXX.....  | XXX.....  |           |           |           |           |           |            |
| 7. 2006.....                                                       | XXX.....                                                    | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |           |           |           |            |
| 8. 2007.....                                                       | XXX.....                                                    | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |           |           |            |
| 9. 2008.....                                                       | XXX.....                                                    | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |           |            |
| 10. 2009.....                                                      | XXX.....                                                    | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |            |
| 11. 2010.....                                                      | XXX.....                                                    | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |            |

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<br>2001                                                           | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                                     |           |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                                     |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX.....                                                            |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX.....                                                            | XXX.....  |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX.....                                                            | XXX.....  | XXX.....  |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX.....                                                            | XXX.....  | XXX.....  | XXX.....  |           |           |           |           |           |            |
| 7. 2006.....                                                       | XXX.....                                                            | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |           |           |           |            |
| 8. 2007.....                                                       | XXX.....                                                            | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |           |           |            |
| 9. 2008.....                                                       | XXX.....                                                            | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |           |            |
| 10. 2009.....                                                      | XXX.....                                                            | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |           |            |
| 11. 2010.....                                                      | XXX.....                                                            | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  | XXX.....  |            |

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

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            |
|                                                                    | 2001                                                                                | 2002        | 2003        | 2004        | 2005        | 2006         | 2007        | 2008         | 2009          | 2010          |
| 1. Prior.....                                                      | .....                                                                               | .....       | .....       | .....       | .....       | .....        | .....       | .....        | .....         | .....         |
| 2. 2001.....                                                       | .....                                                                               | .....       | .....       | .....       | .....       | .....        | .....       | .....        | .....         | .....         |
| 3. 2002.....                                                       | ...XXX.....                                                                         | .....       | .....       | .....       | .....       | .....        | .....       | .....        | .....         | .....         |
| 4. 2003.....                                                       | ...XXX.....                                                                         | ...XXX..... | .....       | .....       | .....       | .....        | .....       | .....        | .....         | .....         |
| 5. 2004.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | .....       | .....       | .....        | .....       | .....        | .....         | .....         |
| 6. 2005.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....6..... | .....17..... | .....       | .....13..... | .....10.....  | .....11.....  |
| 7. 2006.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....31..... | .....       | .....36..... | .....29.....  | .....31.....  |
| 8. 2007.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....       | .....50..... | .....53.....  | .....60.....  |
| 9. 2008.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX..... | .....92..... | .....136..... | .....143..... |
| 10. 2009.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX..... | ...XXX.....  | .....78.....  | .....116..... |
| 11. 2010.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX..... | ...XXX.....  | ...XXX.....   | .....103..... |

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           |
|                                                                    | 2001                                                        | 2002        | 2003        | 2004        | 2005         | 2006         | 2007         | 2008          | 2009         | 2010         |
| 1. Prior.....                                                      | .....                                                       | .....       | .....       | .....       | .....        | .....        | .....        | .....         | .....        | .....        |
| 2. 2001.....                                                       | .....                                                       | .....       | .....       | .....       | .....        | .....        | .....        | .....         | .....        | .....        |
| 3. 2002.....                                                       | ...XXX.....                                                 | .....       | .....       | .....       | .....        | .....        | .....        | .....         | .....        | .....        |
| 4. 2003.....                                                       | ...XXX.....                                                 | ...XXX..... | .....       | .....       | .....        | .....        | .....        | .....         | .....        | .....        |
| 5. 2004.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | .....       | .....        | .....        | .....        | .....         | .....        | .....        |
| 6. 2005.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | .....10..... | .....2.....  | .....3.....  | .....         | .....1.....  | .....        |
| 7. 2006.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....14..... | .....12..... | .....6.....   | .....5.....  | .....5.....  |
| 8. 2007.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | .....27..... | .....14.....  | .....12..... | .....5.....  |
| 9. 2008.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | .....155..... | .....21..... | .....24..... |
| 10. 2009.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | ...XXX.....   | .....40..... | .....10..... |
| 11. 2010.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | ...XXX.....   | ...XXX.....  | .....69..... |

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            |
|                                                                    | 2001                                                                | 2002        | 2003        | 2004        | 2005         | 2006         | 2007         | 2008          | 2009          | 2010          |
| 1. Prior.....                                                      | .....                                                               | .....       | .....       | .....       | .....        | .....        | .....        | .....         | .....         | .....         |
| 2. 2001.....                                                       | .....                                                               | .....       | .....       | .....       | .....        | .....        | .....        | .....         | .....         | .....         |
| 3. 2002.....                                                       | ...XXX.....                                                         | .....       | .....       | .....       | .....        | .....        | .....        | .....         | .....         | .....         |
| 4. 2003.....                                                       | ...XXX.....                                                         | ...XXX..... | .....       | .....       | .....        | .....        | .....        | .....         | .....         | .....         |
| 5. 2004.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | .....       | .....        | .....        | .....        | .....         | .....         | .....         |
| 6. 2005.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....18..... | .....23..... | .....29..... | .....29.....  | .....27.....  | .....27.....  |
| 7. 2006.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....53..... | .....65..... | .....76.....  | .....70.....  | .....75.....  |
| 8. 2007.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | .....77..... | .....96.....  | .....99.....  | .....101..... |
| 9. 2008.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | .....321..... | .....268..... | .....285..... |
| 10. 2009.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | ...XXX.....   | .....174..... | .....197..... |
| 11. 2010.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | ...XXX.....   | ...XXX.....   | .....238..... |

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL 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<br>2001                                                                           | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                                                     |           |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                                                     |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX                                                                                 |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX                                                                                 | XXX       |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX                                                                                 | XXX       | XXX       |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       |           |           |           |           |           |            |
| 7. 2006.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       |           |           |           |           |            |
| 8. 2007.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       |           |           |           |            |
| 9. 2008.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |           |            |
| 10. 2009.....                                                      | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |            |
| 11. 2010.....                                                      | 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<br>2001                                                   | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                             |           |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                             |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX                                                         |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX                                                         | XXX       |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX                                                         | XXX       | XXX       |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX                                                         | XXX       | XXX       | XXX       |           |           |           |           |           |            |
| 7. 2006.....                                                       | XXX                                                         | XXX       | XXX       | XXX       | XXX       |           |           |           |           |            |
| 8. 2007.....                                                       | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       |           |           |           |            |
| 9. 2008.....                                                       | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |           |            |
| 10. 2009.....                                                      | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |            |
| 11. 2010.....                                                      | 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<br>2001                                                           | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                                     |           |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                                     |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX                                                                 |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX                                                                 | XXX       |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX                                                                 | XXX       | XXX       |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       |           |           |           |           |           |            |
| 7. 2006.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       | XXX       |           |           |           |           |            |
| 8. 2007.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       |           |           |           |            |
| 9. 2008.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |           |            |
| 10. 2009.....                                                      | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |            |
| 11. 2010.....                                                      | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |            |

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL 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<br>2001                                                                           | 2<br>2002   | 3<br>2003   | 4<br>2004   | 5<br>2005   | 6<br>2006   | 7<br>2007   | 8<br>2008   | 9<br>2009   | 10<br>2010  |
| 1. Prior.....                                                      | .....                                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       |
| 2. 2001.....                                                       | .....                                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       |
| 3. 2002.....                                                       | ...XXX.....                                                                         | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       |
| 4. 2003.....                                                       | ...XXX.....                                                                         | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       |
| 5. 2004.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       | .....       |
| 6. 2005.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       |
| 7. 2006.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       |
| 8. 2007.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       |
| 9. 2008.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       |
| 10. 2009.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....1..... | .....2..... |
| 11. 2010.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....1..... |

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<br>2001                                                   | 2<br>2002   | 3<br>2003   | 4<br>2004   | 5<br>2005   | 6<br>2006   | 7<br>2007    | 8<br>2008   | 9<br>2009    | 10<br>2010   |
| 1. Prior.....                                                      | .....                                                       | .....       | .....       | .....       | .....       | .....       | .....        | .....       | .....        | .....        |
| 2. 2001.....                                                       | .....                                                       | .....       | .....       | .....       | .....       | .....       | .....        | .....       | .....        | .....        |
| 3. 2002.....                                                       | ...XXX.....                                                 | .....       | .....       | .....       | .....       | .....       | .....        | .....       | .....        | .....        |
| 4. 2003.....                                                       | ...XXX.....                                                 | ...XXX..... | .....       | .....       | .....       | .....       | .....        | .....       | .....        | .....        |
| 5. 2004.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....        | .....       | .....        | .....        |
| 6. 2005.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....        | .....       | .....        | .....        |
| 7. 2006.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....        | .....       | .....        | .....        |
| 8. 2007.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....66..... | .....       | .....        | .....        |
| 9. 2008.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....2..... | .....3.....  | .....2.....  |
| 10. 2009.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX..... | .....30..... | .....18..... |
| 11. 2010.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX..... | ...XXX.....  | .....62..... |

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<br>2001                                                           | 2<br>2002   | 3<br>2003   | 4<br>2004   | 5<br>2005   | 6<br>2006   | 7<br>2007   | 8<br>2008   | 9<br>2009    | 10<br>2010   |
| 1. Prior.....                                                      | .....                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        |
| 2. 2001.....                                                       | .....                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        |
| 3. 2002.....                                                       | ...XXX.....                                                         | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        |
| 4. 2003.....                                                       | ...XXX.....                                                         | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        |
| 5. 2004.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....        | .....        |
| 6. 2005.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....        | .....        |
| 7. 2006.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....        | .....        |
| 8. 2007.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....        | .....        |
| 9. 2008.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....2..... | .....3.....  | .....6.....  |
| 10. 2009.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....34..... | .....40..... |
| 11. 2010.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....92..... |



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<br>2001                                                                           | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                                                     |           | (7)       |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                                                     |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX                                                                                 |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX                                                                                 | XXX       |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX                                                                                 | XXX       | XXX       |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       | 5         | 15        |           | 15        | 14        | 15         |
| 7. 2006.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | 42        |           | 73        | 75        | 83         |
| 8. 2007.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       |           | 100       | 120       | 137        |
| 9. 2008.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 47        | 92        | 117        |
| 10. 2009.....                                                      | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 48        | 101        |
| 11. 2010.....                                                      | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 60         |

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<br>2001                                                   | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                             |           |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                             |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX                                                         |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX                                                         | XXX       |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX                                                         | XXX       | XXX       |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX                                                         | XXX       | XXX       | XXX       | 5         | 12        | 7         | 3         | 2         | 1          |
| 7. 2006.....                                                       | XXX                                                         | XXX       | XXX       | XXX       | XXX       | 55        | 44        | 18        | 15        | 8          |
| 8. 2007.....                                                       | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       | 99        | 53        | 31        | 16         |
| 9. 2008.....                                                       | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 93        | 55        | 55         |
| 10. 2009.....                                                      | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 129       | 98         |
| 11. 2010.....                                                      | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 198        |

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<br>2001                                                           | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                                     | (9)       |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                                     |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX                                                                 |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX                                                                 | XXX       |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX                                                                 | XXX       | XXX       |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       | 12        | 36        | 40        | 42        | 42        | 42         |
| 7. 2006.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | 124       | 180       | 196       | 198       | 202        |
| 8. 2007.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | 209       | 293       | 311       | 315        |
| 9. 2008.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 192       | 263       | 295        |
| 10. 2009.....                                                      | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 259       | 371        |
| 11. 2010.....                                                      | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 365        |

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     |
|                                                                    | 2001                                                                                | 2002        | 2003        | 2004        | 2005        | 2006        | 2007        | 2008        | 2009        | 2010   |
| 1. Prior.....                                                      | .....                                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....  |
| 2. 2001.....                                                       | .....                                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....  |
| 3. 2002.....                                                       | ...XXX.....                                                                         | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....  |
| 4. 2003.....                                                       | ...XXX.....                                                                         | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....  |
| 5. 2004.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       | .....  |
| 6. 2005.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....  |
| 7. 2006.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....  |
| 8. 2007.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....  |
| 9. 2008.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....3      | .....4 |
| 10. 2009.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....2      | .....8 |
| 11. 2010.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....3 |

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       |
|                                                                    | 2001                                                        | 2002        | 2003        | 2004        | 2005        | 2006        | 2007        | 2008        | 2009        | 2010     |
| 1. Prior.....                                                      | .....                                                       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....    |
| 2. 2001.....                                                       | .....                                                       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....    |
| 3. 2002.....                                                       | ...XXX.....                                                 | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....    |
| 4. 2003.....                                                       | ...XXX.....                                                 | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....    |
| 5. 2004.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       | .....    |
| 6. 2005.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....    |
| 7. 2006.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....    |
| 8. 2007.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....20     | .....       | .....       | .....    |
| 9. 2008.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....13     | .....38     | .....19  |
| 10. 2009.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....365    | .....227 |
| 11. 2010.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....463 |

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       |
|                                                                    | 2001                                                                | 2002        | 2003        | 2004        | 2005        | 2006        | 2007        | 2008        | 2009        | 2010     |
| 1. Prior.....                                                      | .....                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....    |
| 2. 2001.....                                                       | .....                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....    |
| 3. 2002.....                                                       | ...XXX.....                                                         | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....    |
| 4. 2003.....                                                       | ...XXX.....                                                         | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       | .....       | .....    |
| 5. 2004.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....       | .....    |
| 6. 2005.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....    |
| 7. 2006.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....    |
| 8. 2007.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....    |
| 9. 2008.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....14     | .....79     | .....108 |
| 10. 2009.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....461    | .....648 |
| 11. 2010.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....720 |

SCHEDULE P - PART 5R - PRODUCTS 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<br>2001                                                                           | 2<br>2002   | 3<br>2003   | 4<br>2004   | 5<br>2005   | 6<br>2006   | 7<br>2007   | 8<br>2008    | 9<br>2009    | 10<br>2010   |
| 1. Prior.....                                                      | .....                                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 2. 2001.....                                                       | .....                                                                               | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 3. 2002.....                                                       | ...XXX.....                                                                         | .....       | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 4. 2003.....                                                       | ...XXX.....                                                                         | ...XXX..... | .....       | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 5. 2004.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | .....       | .....       | .....       | .....       | .....        | .....        | .....        |
| 6. 2005.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....1..... | .....1..... | .....       | .....2.....  | .....3.....  | .....4.....  |
| 7. 2006.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....5..... | .....       | .....8.....  | .....14..... | .....19..... |
| 8. 2007.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....13..... | .....21..... | .....35..... |
| 9. 2008.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....8.....  | .....28..... | .....34..... |
| 10. 2009.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....16..... | .....27..... |
| 11. 2010.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | .....16..... |

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<br>2001                                                   | 2<br>2002   | 3<br>2003   | 4<br>2004   | 5<br>2005   | 6<br>2006    | 7<br>2007    | 8<br>2008    | 9<br>2009    | 10<br>2010   |
| 1. Prior.....                                                      | .....                                                       | .....       | .....       | .....       | .....       | .....        | .....        | .....        | .....        | .....        |
| 2. 2001.....                                                       | .....                                                       | .....       | .....       | .....       | .....       | .....        | .....        | .....        | .....        | .....        |
| 3. 2002.....                                                       | ...XXX.....                                                 | .....       | .....       | .....       | .....       | .....        | .....        | .....        | .....        | .....        |
| 4. 2003.....                                                       | ...XXX.....                                                 | ...XXX..... | .....       | .....       | .....       | .....        | .....        | .....        | .....        | .....        |
| 5. 2004.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | .....       | .....       | .....        | .....        | .....        | .....        | .....        |
| 6. 2005.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | .....1..... | .....1.....  | .....3.....  | .....1.....  | .....3.....  | .....        |
| 7. 2006.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....12..... | .....14..... | .....18..... | .....13..... | .....20..... |
| 8. 2007.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....25..... | .....25..... | .....24..... | .....18..... |
| 9. 2008.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | .....28..... | .....25..... | .....27..... |
| 10. 2009.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | .....31..... | .....34..... |
| 11. 2010.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | ...XXX.....  | .....31..... |

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<br>2001                                                           | 2<br>2002   | 3<br>2003   | 4<br>2004   | 5<br>2005   | 6<br>2006    | 7<br>2007    | 8<br>2008    | 9<br>2009     | 10<br>2010    |
| 1. Prior.....                                                      | .....                                                               | .....       | .....       | .....       | .....       | .....        | .....        | .....        | .....         | .....         |
| 2. 2001.....                                                       | .....                                                               | .....       | .....       | .....       | .....       | .....        | .....        | .....        | .....         | .....         |
| 3. 2002.....                                                       | ...XXX.....                                                         | .....       | .....       | .....       | .....       | .....        | .....        | .....        | .....         | .....         |
| 4. 2003.....                                                       | ...XXX.....                                                         | ...XXX..... | .....       | .....       | .....       | .....        | .....        | .....        | .....         | .....         |
| 5. 2004.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | .....       | .....       | .....        | .....        | .....        | .....         | .....         |
| 6. 2005.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | .....4..... | .....7.....  | .....8.....  | .....11..... | .....14.....  | .....16.....  |
| 7. 2006.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....25..... | .....52..... | .....81..... | .....95.....  | .....113..... |
| 8. 2007.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | .....44..... | .....91..... | .....123..... | .....146..... |
| 9. 2008.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | .....53..... | .....103..... | .....130..... |
| 10. 2009.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | .....70.....  | .....116..... |
| 11. 2010.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX.....  | ...XXX.....  | ...XXX.....  | ...XXX.....   | .....68.....  |

SCHEDULE P - PART 5R - PRODUCTS 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<br>2001                                                                           | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                                                     |           |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                                                     |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX                                                                                 |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX                                                                                 | XXX       |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX                                                                                 | XXX       | XXX       |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       |           |           |           |           |           |            |
| 7. 2006.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       |           |           |           |           |            |
| 8. 2007.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       |           |           |           |            |
| 9. 2008.....                                                       | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |           |            |
| 10. 2009.....                                                      | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |            |
| 11. 2010.....                                                      | XXX                                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |            |

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<br>2001                                                   | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                             |           |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                             |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX                                                         |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX                                                         | XXX       |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX                                                         | XXX       | XXX       |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX                                                         | XXX       | XXX       | XXX       |           |           |           |           |           |            |
| 7. 2006.....                                                       | XXX                                                         | XXX       | XXX       | XXX       | XXX       |           |           |           |           |            |
| 8. 2007.....                                                       | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       | 8         |           |           |            |
| 9. 2008.....                                                       | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |           |            |
| 10. 2009.....                                                      | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |            |
| 11. 2010.....                                                      | XXX                                                         | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 3          |

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<br>2001                                                           | 2<br>2002 | 3<br>2003 | 4<br>2004 | 5<br>2005 | 6<br>2006 | 7<br>2007 | 8<br>2008 | 9<br>2009 | 10<br>2010 |
| 1. Prior.....                                                      |                                                                     |           |           |           |           |           |           |           |           |            |
| 2. 2001.....                                                       |                                                                     |           |           |           |           |           |           |           |           |            |
| 3. 2002.....                                                       | XXX                                                                 |           |           |           |           |           |           |           |           |            |
| 4. 2003.....                                                       | XXX                                                                 | XXX       |           |           |           |           |           |           |           |            |
| 5. 2004.....                                                       | XXX                                                                 | XXX       | XXX       |           |           |           |           |           |           |            |
| 6. 2005.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       |           |           |           |           |           |            |
| 7. 2006.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       | XXX       |           |           |           |           |            |
| 8. 2007.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       |           |           |           |            |
| 9. 2008.....                                                       | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 1         | 1         | 1          |
| 10. 2009.....                                                      | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       |           |            |
| 11. 2010.....                                                      | XXX                                                                 | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | XXX       | 3          |

CATLIN SPECIALTY INSURANCE COMPANY  
SCHEDULE P - PART 5T - WARRANTY

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    |
|                                                                    | 2001                                                                                | 2002        | 2003        | 2004        | 2005        | 2006        | 2007        | 2008        | 2009        | 2010  |
| 1. Prior.....                                                      | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | ..... |
| 2. 2009.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | ..... |
| 3. 2010.....                                                       | ...XXX.....                                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ..... |

SCHEDULE P - PART 5T - WARRANTY

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    |
|                                                                    | 2001                                                        | 2002        | 2003        | 2004        | 2005        | 2006        | 2007        | 2008        | 2009        | 2010  |
| 1. Prior.....                                                      | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | ..... |
| 2. 2009.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | ..... |
| 3. 2010.....                                                       | ...XXX.....                                                 | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ..... |

SCHEDULE P - PART 5T - WARRANTY

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    |
|                                                                    | 2001                                                                | 2002        | 2003        | 2004        | 2005        | 2006        | 2007        | 2008        | 2009        | 2010  |
| 1. Prior.....                                                      | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | .....       | ..... |
| 2. 2009.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | .....       | ..... |
| 3. 2010.....                                                       | ...XXX.....                                                         | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ...XXX..... | ..... |

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

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   |                                          |
|                                                                    | 2001                                                                      | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |      |      |      |      | 0    |                                          |
| 2. 2001.....                                                       |                                                                           |      |      |      |      |      |      |      |      | 0    |                                          |
| 3. 2002.....                                                       | XXX                                                                       |      |      |      |      |      |      |      |      | 0    |                                          |
| 4. 2003.....                                                       | XXX                                                                       | XXX  |      |      |      |      |      |      |      | 0    |                                          |
| 5. 2004.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |      |      |      |      | 0    |                                          |
| 6. 2005.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | 27   | 27   | 27   | 27   | 27   | 27   |                                          |
| 7. 2006.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | 379  | 379  | 379  | 379  | 379  |                                          |
| 8. 2007.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 447  | 447  | 447  | 447  |                                          |
| 9. 2008.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 177  | 177  | 177  |                                          |
| 10. 2009.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 656  | 656  |                                          |
| 11. 2010.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 632  | 632                                      |
| 12. Total.....                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 632                                      |
| 13. Earned Prems.(P-Pt 1).                                         |                                                                           |      |      |      | 27   | 379  | 447  | 177  | 656  | 632  | 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   |                                          |
|                                                                    | 2001                                                         | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |      |      |      | 0    |                                          |
| 2. 2001.....                                                       |                                                              |      |      |      |      |      |      |      |      | 0    |                                          |
| 3. 2002.....                                                       | XXX                                                          |      |      |      |      |      |      |      |      | 0    |                                          |
| 4. 2003.....                                                       | XXX                                                          | XXX  |      |      |      |      |      |      |      | 0    |                                          |
| 5. 2004.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |      |      |      | 0    |                                          |
| 6. 2005.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | 5    | 5    | 5    | 5    | 5    | 5    |                                          |
| 7. 2006.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | 47   | 47   | 47   | 47   | 47   |                                          |
| 8. 2007.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | 348  | 348  | 348  | 348  |                                          |
| 9. 2008.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 133  | 133  | 133  |                                          |
| 10. 2009.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 549  | 549  |                                          |
| 11. 2010.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 450  | 450                                      |
| 12. Total.....                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 450                                      |
| 13. Earned Prems.(P-Pt 1).                                         |                                                              |      |      |      | 5    | 47   | 348  | 133  | 549  | 450  | XXX                                      |

SCHEDULE P - PART 6D - WORKERS' COMPENSATION

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   |                                          |
|                                                                    | 2001                                                                      | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |      |      |      |      | 0    |                                          |
| 2. 2001.....                                                       |                                                                           |      |      |      |      |      |      |      |      | 0    |                                          |
| 3. 2002.....                                                       | XXX                                                                       |      |      |      |      |      |      |      |      | 0    |                                          |
| 4. 2003.....                                                       | XXX                                                                       | XXX  |      |      |      |      |      |      |      | 0    |                                          |
| 5. 2004.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |      |      |      |      | 0    |                                          |
| 6. 2005.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  |      |      |      |      |      | 0    |                                          |
| 7. 2006.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  |      |      |      |      | 0    |                                          |
| 8. 2007.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | 0    |                                          |
| 9. 2008.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | 0    |                                          |
| 10. 2009.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | 0    |                                          |
| 11. 2010.....                                                      | 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   |                                          |
|                                                                    | 2001                                                         | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |      |      |      | 0    |                                          |
| 2. 2001.....                                                       |                                                              |      |      |      |      |      |      |      |      | 0    |                                          |
| 3. 2002.....                                                       | XXX                                                          |      |      |      |      |      |      |      |      | 0    |                                          |
| 4. 2003.....                                                       | XXX                                                          | XXX  |      |      |      |      |      |      |      | 0    |                                          |
| 5. 2004.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |      |      |      | 0    |                                          |
| 6. 2005.....                                                       | XXX                                                          | XXX  | XXX  | XXX  |      |      |      |      |      | 0    |                                          |
| 7. 2006.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |      | 0    |                                          |
| 8. 2007.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | 0    |                                          |
| 9. 2008.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | 0    |                                          |
| 10. 2009.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | 0    |                                          |
| 11. 2010.....                                                      | 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 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    |                                          |
|                                                                    | 2001                                                                      | 2002 | 2003 | 2004 | 2005 | 2006  | 2007  | 2008  | 2009  | 2010  |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |       |       |       |       | 0     |                                          |
| 2. 2001.....                                                       |                                                                           |      |      |      |      |       |       |       |       | 0     |                                          |
| 3. 2002.....                                                       | XXX                                                                       |      |      |      |      |       |       |       |       | 0     |                                          |
| 4. 2003.....                                                       | XXX                                                                       | XXX  |      |      |      |       |       |       |       | 0     |                                          |
| 5. 2004.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |       |       |       |       | 0     |                                          |
| 6. 2005.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | 714  | 714   | 714   | 714   | 714   | 714   |                                          |
| 7. 2006.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | 2,828 | 2,828 | 2,828 | 2,828 | 2,828 |                                          |
| 8. 2007.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX   | 4,589 | 4,589 | 4,589 | 4,589 |                                          |
| 9. 2008.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | 5,810 | 5,810 | 5,810 |                                          |
| 10. 2009.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | 6,699 | 6,699 |                                          |
| 11. 2010.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | 8,063 | 8,063                                    |
| 12. Total.....                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | XXX   | 8,063                                    |
| 13. Earned Prems.(P-Pt 1).                                         |                                                                           |      |      |      | 714  | 2,828 | 4,589 | 5,810 | 6,699 | 8,063 | 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    |                                          |
|                                                                    | 2001                                                         | 2002 | 2003 | 2004 | 2005 | 2006 | 2007  | 2008  | 2009  | 2010  |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |       |       |       | 0     |                                          |
| 2. 2001.....                                                       |                                                              |      |      |      |      |      |       |       |       | 0     |                                          |
| 3. 2002.....                                                       | XXX                                                          |      |      |      |      |      |       |       |       | 0     |                                          |
| 4. 2003.....                                                       | XXX                                                          | XXX  |      |      |      |      |       |       |       | 0     |                                          |
| 5. 2004.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |       |       |       | 0     |                                          |
| 6. 2005.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | 109  | 109  | 109   | 109   | 109   | 109   |                                          |
| 7. 2006.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | 346  | 346   | 346   | 346   | 346   |                                          |
| 8. 2007.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | 3,585 | 3,585 | 3,585 | 3,585 |                                          |
| 9. 2008.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 4,358 | 4,358 | 4,358 |                                          |
| 10. 2009.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | 5,241 | 5,241 |                                          |
| 11. 2010.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | 6,922 | 6,922                                    |
| 12. Total.....                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX   | XXX   | XXX   | 6,922                                    |
| 13. Earned Prems.(P-Pt 1).                                         |                                                              |      |      |      | 109  | 346  | 3,585 | 4,358 | 5,241 | 6,922 | 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     |                                          |
|                                                                    | 2001                                                                      | 2002 | 2003 | 2004 | 2005  | 2006   | 2007   | 2008   | 2009   | 2010   |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |       |        |        |        |        | 0      |                                          |
| 2. 2001.....                                                       |                                                                           |      |      |      |       |        |        |        |        | 0      |                                          |
| 3. 2002.....                                                       | XXX                                                                       |      |      |      |       |        |        |        |        | 0      |                                          |
| 4. 2003.....                                                       | XXX                                                                       | XXX  |      |      |       |        |        |        |        | 0      |                                          |
| 5. 2004.....                                                       | XXX                                                                       | XXX  | XXX  |      |       |        |        |        |        | 0      |                                          |
| 6. 2005.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | 2,844 | 2,844  | 2,844  | 2,844  | 2,844  | 2,844  |                                          |
| 7. 2006.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX   | 14,339 | 14,339 | 14,339 | 14,339 | 14,339 |                                          |
| 8. 2007.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX   | XXX    | 24,488 | 24,488 | 24,488 | 24,488 |                                          |
| 9. 2008.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | 32,527 | 32,527 | 32,527 |                                          |
| 10. 2009.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | XXX    | 49,287 | 49,287 |                                          |
| 11. 2010.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | XXX    | XXX    | 70,517 | 70,517                                   |
| 12. Total.....                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | XXX    | XXX    | XXX    | 70,517                                   |
| 13. Earned Prems.(P-Pt 1).                                         |                                                                           |      |      |      | 2,844 | 14,339 | 24,488 | 32,527 | 49,288 | 70,517 | 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     |                                          |
|                                                                    | 2001                                                         | 2002 | 2003 | 2004 | 2005 | 2006  | 2007   | 2008   | 2009   | 2010   |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |       |        |        |        | 0      |                                          |
| 2. 2001.....                                                       |                                                              |      |      |      |      |       |        |        |        | 0      |                                          |
| 3. 2002.....                                                       | XXX                                                          |      |      |      |      |       |        |        |        | 0      |                                          |
| 4. 2003.....                                                       | XXX                                                          | XXX  |      |      |      |       |        |        |        | 0      |                                          |
| 5. 2004.....                                                       | XXX                                                          | XXX  | XXX  |      |      |       |        |        |        | 0      |                                          |
| 6. 2005.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | 347  | 347   | 347    | 347    | 347    | 347    |                                          |
| 7. 2006.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | 1,327 | 1,327  | 1,327  | 1,327  | 1,327  |                                          |
| 8. 2007.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX   | 19,104 | 19,104 | 19,104 | 19,104 |                                          |
| 9. 2008.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | 24,879 | 24,879 | 24,879 |                                          |
| 10. 2009.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | 38,532 | 38,532 |                                          |
| 11. 2010.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | XXX    | 55,459 | 55,459                                   |
| 12. Total.....                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | XXX    | XXX    | 55,459                                   |
| 13. Earned Prems.(P-Pt 1).                                         |                                                              |      |      |      | 347  | 1,327 | 19,104 | 24,878 | 38,532 | 55,459 | 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     |                                          |
|                                                                    | 2001                                                                      | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008  | 2009   | 2010   |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |      |      |       |        | 0      |                                          |
| 2. 2001.....                                                       |                                                                           |      |      |      |      |      |      |       |        | 0      |                                          |
| 3. 2002.....                                                       | XXX                                                                       |      |      |      |      |      |      |       |        | 0      |                                          |
| 4. 2003.....                                                       | XXX                                                                       | XXX  |      |      |      |      |      |       |        | 0      |                                          |
| 5. 2004.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |      |      |       |        | 0      |                                          |
| 6. 2005.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  |      |      |      |       |        | 0      |                                          |
| 7. 2006.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  |      |      |       |        | 0      |                                          |
| 8. 2007.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | 36   | 36    | 36     | 36     |                                          |
| 9. 2008.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 4,893 | 4,893  | 4,893  |                                          |
| 10. 2009.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 38,817 | 38,817 |                                          |
| 11. 2010.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | 77,858 | 77,858                                   |
| 12. Total.....                                                     | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | 77,858                                   |
| 13. Earned Prems.(P-Pt 1).                                         |                                                                           |      |      |      |      |      | 36   | 4,893 | 38,817 | 77,858 | 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     |                                          |
|                                                                    | 2001                                                         | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008  | 2009   | 2010   |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |      |       |        | 0      |                                          |
| 2. 2001.....                                                       |                                                              |      |      |      |      |      |      |       |        | 0      |                                          |
| 3. 2002.....                                                       | XXX                                                          |      |      |      |      |      |      |       |        | 0      |                                          |
| 4. 2003.....                                                       | XXX                                                          | XXX  |      |      |      |      |      |       |        | 0      |                                          |
| 5. 2004.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |      |       |        | 0      |                                          |
| 6. 2005.....                                                       | XXX                                                          | XXX  | XXX  | XXX  |      |      |      |       |        | 0      |                                          |
| 7. 2006.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  |      |      |       |        | 0      |                                          |
| 8. 2007.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | 27   | 27    | 27     | 27     |                                          |
| 9. 2008.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | 4,129 | 4,129  | 4,129  |                                          |
| 10. 2009.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | 33,426 | 33,426 |                                          |
| 11. 2010.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | 67,577 | 67,577                                   |
| 12. Total.....                                                     | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX   | XXX    | XXX    | 67,577                                   |
| 13. Earned Prems.(P-Pt 1).                                         |                                                              |      |      |      |      |      | 27   | 4,129 | 33,426 | 67,577 | 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   |                                          |
|                                                                    | 2001                                                                      | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |      |      |      |      | 0    |                                          |
| 2. 2001.....                                                       |                                                                           |      |      |      |      |      |      |      |      | 0    |                                          |
| 3. 2002.....                                                       | XXX                                                                       |      |      |      |      |      |      |      |      | 0    |                                          |
| 4. 2003.....                                                       | XXX                                                                       | XXX  |      |      |      |      |      |      |      | 0    |                                          |
| 5. 2004.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |      |      |      |      | 0    |                                          |
| 6. 2005.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  |      |      |      |      |      | 0    |                                          |
| 7. 2006.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  |      |      |      |      | 0    |                                          |
| 8. 2007.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | 0    |                                          |
| 9. 2008.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | 0    |                                          |
| 10. 2009.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | 0    |                                          |
| 11. 2010.....                                                      | 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   |                                          |
|                                                                    | 2001                                                         | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |      |      |      | 0    |                                          |
| 2. 2001.....                                                       |                                                              |      |      |      |      |      |      |      |      | 0    |                                          |
| 3. 2002.....                                                       | XXX                                                          |      |      |      |      |      |      |      |      | 0    |                                          |
| 4. 2003.....                                                       | XXX                                                          | XXX  |      |      |      |      |      |      |      | 0    |                                          |
| 5. 2004.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |      |      |      | 0    |                                          |
| 6. 2005.....                                                       | XXX                                                          | XXX  | XXX  | XXX  |      |      |      |      |      | 0    |                                          |
| 7. 2006.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |      | 0    |                                          |
| 8. 2007.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | 0    |                                          |
| 9. 2008.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | 0    |                                          |
| 10. 2009.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | 0    |                                          |
| 11. 2010.....                                                      | 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 6N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY  
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       |                                          |
|                                                                    | 2001                                                                      | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010     |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |      |      |      |      | .....0   |                                          |
| 2. 2001.....                                                       |                                                                           |      |      |      |      |      |      |      |      | .....0   |                                          |
| 3. 2002.....                                                       | XXX                                                                       |      |      |      |      |      |      |      |      | .....0   |                                          |
| 4. 2003.....                                                       | XXX                                                                       | XXX  |      |      |      |      |      |      |      | .....0   |                                          |
| 5. 2004.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |      |      |      |      | .....0   |                                          |
| 6. 2005.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  |      |      |      |      |      | .....0   |                                          |
| 7. 2006.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  |      |      |      |      | .....0   |                                          |
| 8. 2007.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | .....0   |                                          |
| 9. 2008.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | .....0   |                                          |
| 10. 2009.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | .....0   |                                          |
| 11. 2010.....                                                      | 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       |                                          |
|                                                                    | 2001                                                         | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010     |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |      |      |      | .....0   |                                          |
| 2. 2001.....                                                       |                                                              |      |      |      |      |      |      |      |      | .....0   |                                          |
| 3. 2002.....                                                       | XXX                                                          |      |      |      |      |      |      |      |      | .....0   |                                          |
| 4. 2003.....                                                       | XXX                                                          | XXX  |      |      |      |      |      |      |      | .....0   |                                          |
| 5. 2004.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |      |      |      | .....0   |                                          |
| 6. 2005.....                                                       | XXX                                                          | XXX  | XXX  | XXX  |      |      |      |      |      | .....0   |                                          |
| 7. 2006.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |      | .....0   |                                          |
| 8. 2007.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | .....0   |                                          |
| 9. 2008.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | .....0   |                                          |
| 10. 2009.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | .....0   |                                          |
| 11. 2010.....                                                      | 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 6O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY  
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       |                                          |
|                                                                    | 2001                                                                      | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010     |                                          |
| 1. Prior.....                                                      |                                                                           |      |      |      |      |      |      |      |      | .....0   |                                          |
| 2. 2001.....                                                       |                                                                           |      |      |      |      |      |      |      |      | .....0   |                                          |
| 3. 2002.....                                                       | XXX                                                                       |      |      |      |      |      |      |      |      | .....0   |                                          |
| 4. 2003.....                                                       | XXX                                                                       | XXX  |      |      |      |      |      |      |      | .....0   |                                          |
| 5. 2004.....                                                       | XXX                                                                       | XXX  | XXX  |      |      |      |      |      |      | .....0   |                                          |
| 6. 2005.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  |      |      |      |      |      | .....0   |                                          |
| 7. 2006.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  |      |      |      |      | .....0   |                                          |
| 8. 2007.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | .....0   |                                          |
| 9. 2008.....                                                       | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | .....0   |                                          |
| 10. 2009.....                                                      | XXX                                                                       | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | .....0   |                                          |
| 11. 2010.....                                                      | 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       |                                          |
|                                                                    | 2001                                                         | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010     |                                          |
| 1. Prior.....                                                      |                                                              |      |      |      |      |      |      |      |      | .....0   |                                          |
| 2. 2001.....                                                       |                                                              |      |      |      |      |      |      |      |      | .....0   |                                          |
| 3. 2002.....                                                       | XXX                                                          |      |      |      |      |      |      |      |      | .....0   |                                          |
| 4. 2003.....                                                       | XXX                                                          | XXX  |      |      |      |      |      |      |      | .....0   |                                          |
| 5. 2004.....                                                       | XXX                                                          | XXX  | XXX  |      |      |      |      |      |      | .....0   |                                          |
| 6. 2005.....                                                       | XXX                                                          | XXX  | XXX  | XXX  |      |      |      |      |      | .....0   |                                          |
| 7. 2006.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |      | .....0   |                                          |
| 8. 2007.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      | .....0   |                                          |
| 9. 2008.....                                                       | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      | .....0   |                                          |
| 10. 2009.....                                                      | XXX                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      | .....0   |                                          |
| 11. 2010.....                                                      | 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 6R - PRODUCTS 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          |                                          |
|                                                                    | 2001                                                                      | 2002      | 2003      | 2004      | 2005      | 2006       | 2007       | 2008        | 2009        | 2010        |                                          |
| 1. Prior.....                                                      |                                                                           |           |           |           |           |            |            |             |             | .....0      |                                          |
| 2. 2001.....                                                       |                                                                           |           |           |           |           |            |            |             |             | .....0      |                                          |
| 3. 2002.....                                                       | ...XXX...                                                                 |           |           |           |           |            |            |             |             | .....0      |                                          |
| 4. 2003.....                                                       | ...XXX...                                                                 | ...XXX... |           |           |           |            |            |             |             | .....0      |                                          |
| 5. 2004.....                                                       | ...XXX...                                                                 | ...XXX... | ...XXX... |           |           |            |            |             |             | .....0      |                                          |
| 6. 2005.....                                                       | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | .....606  | .....606   | .....606   | .....606    | .....606    | .....606    |                                          |
| 7. 2006.....                                                       | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | .....4,456 | .....4,456 | .....4,456  | .....4,456  | .....4,456  |                                          |
| 8. 2007.....                                                       | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX...  | .....7,669 | .....7,669  | .....7,669  | .....7,669  |                                          |
| 9. 2008.....                                                       | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX...  | ...XXX...  | .....10,501 | .....10,501 | .....10,501 |                                          |
| 10. 2009.....                                                      | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX...  | ...XXX...  | ...XXX...   | .....12,922 | .....12,922 |                                          |
| 11. 2010.....                                                      | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX...  | ...XXX...  | ...XXX...   | ...XXX...   | .....18,399 | .....18,399                              |
| 12. Total.....                                                     | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX...  | ...XXX...  | ...XXX...   | ...XXX...   | ...XXX..... | .....18,399                              |
| 13. Earned Prems.(P-Pt 1).....                                     |                                                                           |           |           |           | .....606  | .....4,456 | .....7,669 | .....10,501 | .....12,921 | .....18,399 | ...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          |                                          |
|                                                                    | 2001                                                         | 2002      | 2003      | 2004      | 2005      | 2006       | 2007       | 2008       | 2009       | 2010        |                                          |
| 1. Prior.....                                                      |                                                              |           |           |           |           |            |            |            |            | .....0      |                                          |
| 2. 2001.....                                                       |                                                              |           |           |           |           |            |            |            |            | .....0      |                                          |
| 3. 2002.....                                                       | ...XXX...                                                    |           |           |           |           |            |            |            |            | .....0      |                                          |
| 4. 2003.....                                                       | ...XXX...                                                    | ...XXX... |           |           |           |            |            |            |            | .....0      |                                          |
| 5. 2004.....                                                       | ...XXX...                                                    | ...XXX... | ...XXX... |           |           |            |            |            |            | .....0      |                                          |
| 6. 2005.....                                                       | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | .....78   | .....78    | .....78    | .....78    | .....78    | .....78     |                                          |
| 7. 2006.....                                                       | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | .....1,154 | .....1,154 | .....1,154 | .....1,154 | .....1,154  |                                          |
| 8. 2007.....                                                       | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX...  | .....5,994 | .....5,994 | .....5,994 | .....5,994  |                                          |
| 9. 2008.....                                                       | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX...  | ...XXX...  | .....7,877 | .....7,877 | .....7,877  |                                          |
| 10. 2009.....                                                      | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX...  | ...XXX...  | ...XXX...  | .....9,748 | .....9,748  |                                          |
| 11. 2010.....                                                      | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX...  | ...XXX...  | ...XXX...  | ...XXX...  | .....14,264 | .....14,264                              |
| 12. Total.....                                                     | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX...  | ...XXX...  | ...XXX...  | ...XXX...  | ...XXX..... | .....14,264                              |
| 13. Earned Prems.(P-Pt 1).....                                     |                                                              |           |           |           | .....78   | .....1,154 | .....5,994 | .....7,877 | .....9,748 | .....14,264 | ...XXX.....                              |

SCHEDULE P - PART 6R - PRODUCTS 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          |                                          |
|                                                                    | 2001                                                                      | 2002      | 2003      | 2004      | 2005      | 2006      | 2007      | 2008      | 2009      | 2010        |                                          |
| 1. Prior.....                                                      |                                                                           |           |           |           |           |           |           |           |           | .....0      |                                          |
| 2. 2001.....                                                       |                                                                           |           |           |           |           |           |           |           |           | .....0      |                                          |
| 3. 2002.....                                                       | ...XXX...                                                                 |           |           |           |           |           |           |           |           | .....0      |                                          |
| 4. 2003.....                                                       | ...XXX...                                                                 | ...XXX... |           |           |           |           |           |           |           | .....0      |                                          |
| 5. 2004.....                                                       | ...XXX...                                                                 | ...XXX... | ...XXX... |           |           |           |           |           |           | .....0      |                                          |
| 6. 2005.....                                                       | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... |           |           |           |           |           | .....0      |                                          |
| 7. 2006.....                                                       | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... |           |           |           |           | .....0      |                                          |
| 8. 2007.....                                                       | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | .....14   | .....14   | .....14   | .....14     |                                          |
| 9. 2008.....                                                       | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | .....83   | .....83   | .....83     |                                          |
| 10. 2009.....                                                      | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | .....173  | .....173    |                                          |
| 11. 2010.....                                                      | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | .....288    | .....288                                 |
| 12. Total.....                                                     | ...XXX...                                                                 | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX..... | .....288                                 |
| 13. Earned Prems.(P-Pt 1).....                                     |                                                                           |           |           |           |           |           | .....14   | .....83   | .....173  | .....288    | ...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          |                                          |
|                                                                    | 2001                                                         | 2002      | 2003      | 2004      | 2005      | 2006      | 2007      | 2008      | 2009      | 2010        |                                          |
| 1. Prior.....                                                      |                                                              |           |           |           |           |           |           |           |           | .....0      |                                          |
| 2. 2001.....                                                       |                                                              |           |           |           |           |           |           |           |           | .....0      |                                          |
| 3. 2002.....                                                       | ...XXX...                                                    |           |           |           |           |           |           |           |           | .....0      |                                          |
| 4. 2003.....                                                       | ...XXX...                                                    | ...XXX... |           |           |           |           |           |           |           | .....0      |                                          |
| 5. 2004.....                                                       | ...XXX...                                                    | ...XXX... | ...XXX... |           |           |           |           |           |           | .....0      |                                          |
| 6. 2005.....                                                       | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... |           |           |           |           |           | .....0      |                                          |
| 7. 2006.....                                                       | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... |           |           |           |           | .....0      |                                          |
| 8. 2007.....                                                       | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | .....11   | .....11   | .....11   | .....11     |                                          |
| 9. 2008.....                                                       | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | .....62   | .....62   | .....62     |                                          |
| 10. 2009.....                                                      | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | .....129  | .....129    |                                          |
| 11. 2010.....                                                      | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | .....222    | .....222                                 |
| 12. Total.....                                                     | ...XXX...                                                    | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX..... | .....222                                 |
| 13. Earned Prems.(P-Pt 1).....                                     |                                                              |           |           |           |           |           | .....11   | .....62   | .....129  | .....222    | ...XXX.....                              |

SCHEDULE P - PART 7A - PRIMARY 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.....                | 176                                           |                                                                              | ..0.0                                             | 136                              |                                                                 | .....0.0                                          |
| 4. Workers' compensation.....                                  |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 5. Commercial multiple peril.....                              | 2,178                                         |                                                                              | ..0.0                                             | 1,351                            |                                                                 | .....0.0                                          |
| 6. Medical professional liability - occurrence.....            |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 7. Medical professional liability - claims-made.....           | 2,767                                         |                                                                              | ..0.0                                             | 3,698                            |                                                                 | .....0.0                                          |
| 8. Special liability.....                                      | 7,138                                         |                                                                              | ..0.0                                             | 12,609                           |                                                                 | .....0.0                                          |
| 9. Other liability - occurrence.....                           | 23,183                                        |                                                                              | ..0.0                                             | 15,216                           |                                                                 | .....0.0                                          |
| 10. Other liability - claims-made.....                         | 10,877                                        |                                                                              | ..0.0                                             | 12,224                           |                                                                 | .....0.0                                          |
| 11. Special property.....                                      | 1,091                                         |                                                                              | ..0.0                                             | 4,161                            |                                                                 | .....0.0                                          |
| 12. Auto physical damage.....                                  |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 13. Fidelity/surety.....                                       |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 14. Other.....                                                 |                                               |                                                                              | ..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.....                       | 8,449                                         |                                                                              | ..0.0                                             | 4,194                            |                                                                 | .....0.0                                          |
| 20. Products liability - claims-made.....                      | 92                                            |                                                                              | ..0.0                                             | 62                               |                                                                 | .....0.0                                          |
| 21. Financial guaranty/mortgage guaranty.....                  |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 22. Warranty.....                                              |                                               |                                                                              | ..0.0                                             |                                  |                                                                 | .....0.0                                          |
| 23. Totals.....                                                | 55,951                                        | 0                                                                            | ..0.0                                             | 53,652                           | 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   |
|                                           | 2001                                                                                           | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                             |                                                                                                |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                              |                                                                                                |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                              | XXX                                                                                            |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                              | XXX                                                                                            | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                              | XXX                                                                                            | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                              | XXX                                                                                            | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                             | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                             | 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   |
|                                           | 2001                                                                                                                         | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                             |                                                                                                                              |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                              |                                                                                                                              |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                              | XXX                                                                                                                          |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                              | XXX                                                                                                                          | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                              | XXX                                                                                                                          | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                             | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                             | 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   |
|                                     | 2001                                                     | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                       |                                                          |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                        |                                                          |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                        | XXX                                                      |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                        | XXX                                                      | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                        | XXX                                                      | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                        | XXX                                                      | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                        | XXX                                                      | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                        | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                        | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                       | XXX                                                      | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                       | 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   |
|                                     | 2001                                                                                               | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                       |                                                                                                    |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                        |                                                                                                    |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                        | XXX                                                                                                |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                        | XXX                                                                                                | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                        | XXX                                                                                                | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                        | XXX                                                                                                | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                        | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                       | XXX                                                                                                | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                       | 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.....                | 176                                           |                                                                              | 0.0                                               | 136                              |                                                                 | 0.0                                               |
| 4. Workers' compensation.....                                  |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 5. Commercial multiple peril.....                              | 2,178                                         |                                                                              | 0.0                                               | 1,351                            |                                                                 | 0.0                                               |
| 6. Medical professional liability - occurrence.....            |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 7. Medical professional liability - claims-made.....           | 2,767                                         |                                                                              | 0.0                                               | 3,698                            |                                                                 | 0.0                                               |
| 8. Special liability.....                                      | 7,138                                         |                                                                              | 0.0                                               | 12,609                           |                                                                 | 0.0                                               |
| 9. Other liability - occurrence.....                           | 23,183                                        |                                                                              | 0.0                                               | 15,216                           |                                                                 | 0.0                                               |
| 10. Other liability - claims-made.....                         | 10,877                                        |                                                                              | 0.0                                               | 12,224                           |                                                                 | 0.0                                               |
| 11. Special property.....                                      | 1,091                                         |                                                                              | 0.0                                               | 4,161                            |                                                                 | 0.0                                               |
| 12. Auto physical damage.....                                  |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 13. Fidelity/surety.....                                       |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 14. Other.....                                                 |                                               |                                                                              | 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.....                       | 8,449                                         |                                                                              | 0.0                                               | 4,194                            |                                                                 | 0.0                                               |
| 20. Products liability - claims-made.....                      | 92                                            |                                                                              | 0.0                                               | 62                               |                                                                 | 0.0                                               |
| 21. Financial guaranty/mortgage guaranty.....                  |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 22. Warranty.....                                              |                                               |                                                                              | 0.0                                               |                                  |                                                                 | 0.0                                               |
| 23. Totals                                                     | 55,951                                        | 0                                                                            | 0.0                                               | 53,652                           | 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   |
|                                           | 2001                                                                                           | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                             |                                                                                                |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                              |                                                                                                |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                              | XXX                                                                                            |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                              | XXX                                                                                            | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                              | XXX                                                                                            | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                              | XXX                                                                                            | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                              | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                             | XXX                                                                                            | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                             | 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   |
|                                           | 2001                                                                                                                         | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                             |                                                                                                                              |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                              |                                                                                                                              |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                              | XXX                                                                                                                          |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                              | XXX                                                                                                                          | XXX  |      |      |      |      |      |      |      |      |
| 5. 2004.....                              | XXX                                                                                                                          | XXX  | XXX  |      |      |      |      |      |      |      |
| 6. 2005.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  |      |      |      |      |      |      |
| 7. 2006.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  |      |      |      |      |      |
| 8. 2007.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |      |
| 9. 2008.....                              | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |      |
| 10. 2009.....                             | XXX                                                                                                                          | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  | XXX  |      |      |
| 11. 2010.....                             | 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   |
|                                     | 2001                                                     | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                       |                                                          |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                        |                                                          |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                        | .XXX                                                     |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                        | .XXX                                                     | .XXX |      |      |      |      |      |      |      |      |
| 5. 2004.....                        | .XXX                                                     | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2005.....                        | .XXX                                                     | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2006.....                        | .XXX                                                     | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2007.....                        | .XXX                                                     | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |      |
| 9. 2008.....                        | .XXX                                                     | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |
| 10. 2009.....                       | .XXX                                                     | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |
| 11. 2010.....                       | .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   |
|                                     | 2001                                                                                               | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                       |                                                                                                    |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                        |                                                                                                    |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                        | .XXX                                                                                               |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                        | .XXX                                                                                               | .XXX |      |      |      |      |      |      |      |      |
| 5. 2004.....                        | .XXX                                                                                               | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2005.....                        | .XXX                                                                                               | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2006.....                        | .XXX                                                                                               | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2007.....                        | .XXX                                                                                               | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |      |
| 9. 2008.....                        | .XXX                                                                                               | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |
| 10. 2009.....                       | .XXX                                                                                               | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |
| 11. 2010.....                       | .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   |
|                                     | 2001                                                                 | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                       |                                                                      |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                        |                                                                      |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                        | .XXX                                                                 |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                        | .XXX                                                                 | .XXX |      |      |      |      |      |      |      |      |
| 5. 2004.....                        | .XXX                                                                 | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2005.....                        | .XXX                                                                 | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2006.....                        | .XXX                                                                 | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2007.....                        | .XXX                                                                 | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |      |
| 9. 2008.....                        | .XXX                                                                 | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |
| 10. 2009.....                       | .XXX                                                                 | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |
| 11. 2010.....                       | .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   |
|                                     | 2001                                                            | 2002 | 2003 | 2004 | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 |
| 1. Prior.....                       |                                                                 |      |      |      |      |      |      |      |      |      |
| 2. 2001.....                        |                                                                 |      |      |      |      |      |      |      |      |      |
| 3. 2002.....                        | .XXX                                                            |      |      |      |      |      |      |      |      |      |
| 4. 2003.....                        | .XXX                                                            | .XXX |      |      |      |      |      |      |      |      |
| 5. 2004.....                        | .XXX                                                            | .XXX | .XXX |      |      |      |      |      |      |      |
| 6. 2005.....                        | .XXX                                                            | .XXX | .XXX | .XXX |      |      |      |      |      |      |
| 7. 2006.....                        | .XXX                                                            | .XXX | .XXX | .XXX | .XXX |      |      |      |      |      |
| 8. 2007.....                        | .XXX                                                            | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |      |
| 9. 2008.....                        | .XXX                                                            | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |      |
| 10. 2009.....                       | .XXX                                                            | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |      |
| 11. 2010.....                       | .XXX                                                            | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX |      |

CATLIN SPECIALTY INSURANCE COMPANY  
SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims-Made insurance policies. EREs provided for reasons other than DDR are not be included.
- 1.1 Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost?

Yes [ ] No [ X ]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.
- 1.2 What is the total amount of the reserve for that provision (DDR reserve) as reported, explicitly or not, elsewhere in this statement (in dollars)?

.....
- 1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65?

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

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

Yes [ ] No [ ] N/A[ X ]
- 1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

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

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement?

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

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

Yes [ ] No [ X ]

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

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

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

5. What were the net premiums in force at the end of the year for: (in thousands of dollars)

5.1 Fidelity

.....

5.2 Surety

.....
6. Claim count information is reported per claim or per claimant. (Indicate which).

PER CLAIM

If not the same in all years, explain in Interrogatory 7.

- 7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses?

Yes [ X ] No [ ]
- 7.2 An extended statement may be attached.

Claim counts have been revised as of 12/31/2009 to be on a per claim basis, previously the basis included a count for every claimant and location involved in a claim. In addition, effective 12/31/2009, the Company entered into an intercompany pooling arrangement with Catlin Insurance Company, Inc. (CICI). The Company's pool participation is 65% and CICI's is 35%.

CATLIN SPECIALTY INSURANCE COMPANY  
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| States, Etc.                      | 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                      |                                                                |                                        |                        |                      |                                                      |                                                                         |
|                                   | Active Status | 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            | ...E....                                                                                                      | 3,769,004              | 3,549,014                                                      | .....                                  | 906,700                | .....6,581,192       | .....8,176,436                                       | .....                                                                   |
| 2. Alaska.....                    | AK            | ...E....                                                                                                      | 506,849                | 611,425                                                        | .....                                  | 163,033                | .....302,918         | .....                                                | .....                                                                   |
| 3. Arizona.....                   | AZ            | ...E....                                                                                                      | 3,514,675              | 3,867,552                                                      | .....                                  | 240,115                | .....1,250,939       | .....3,387,645                                       | .....                                                                   |
| 4. Arkansas.....                  | AR            | ...E....                                                                                                      | 2,785,085              | 2,715,552                                                      | .....                                  | 462,406                | .....1,393,962       | .....2,212,194                                       | .....                                                                   |
| 5. California.....                | CA            | ...E....                                                                                                      | 41,229,877             | 38,110,455                                                     | .....                                  | 3,263,133              | .....17,737,569      | .....30,512,377                                      | .....                                                                   |
| 6. Colorado.....                  | CO            | ...E....                                                                                                      | 4,546,346              | 3,390,543                                                      | .....                                  | 2,179,249              | .....2,387,936       | .....4,272,460                                       | .....                                                                   |
| 7. Connecticut.....               | CT            | ...E....                                                                                                      | 3,661,821              | 2,529,038                                                      | .....                                  | 1,597,727              | .....2,411,490       | .....1,238,457                                       | .....                                                                   |
| 8. Delaware.....                  | DE            | ...L....                                                                                                      | .....                  | .....                                                          | .....                                  | .....                  | .....(24,678)        | .....40,612                                          | .....                                                                   |
| 9. District of Columbia.....      | DC            | ...E....                                                                                                      | 542,057                | 873,807                                                        | .....                                  | 217,731                | .....465,629         | .....                                                | .....                                                                   |
| 10. Florida.....                  | FL            | ...E....                                                                                                      | 12,613,309             | 12,574,054                                                     | .....                                  | 1,011,154              | .....3,880,350       | .....10,461,025                                      | .....                                                                   |
| 11. Georgia.....                  | GA            | ...E....                                                                                                      | 7,341,312              | 6,126,110                                                      | .....                                  | 660,709                | .....2,551,799       | .....3,125,368                                       | .....                                                                   |
| 12. Hawaii.....                   | HI            | ...E....                                                                                                      | 1,412,832              | 1,540,717                                                      | .....                                  | 150,194                | .....(48,054)        | .....2,605,824                                       | .....                                                                   |
| 13. Idaho.....                    | ID            | ...E....                                                                                                      | 817,467                | 470,158                                                        | .....                                  | 142,528                | .....80,726          | .....690,286                                         | .....                                                                   |
| 14. Illinois.....                 | IL            | ...E....                                                                                                      | 8,121,633              | 6,865,781                                                      | .....                                  | 1,061,300              | .....4,062,521       | .....6,930,006                                       | .....                                                                   |
| 15. Indiana.....                  | IN            | ...E....                                                                                                      | 3,627,341              | 1,794,383                                                      | .....                                  | 1,442,899              | .....480,213         | .....1,233,504                                       | .....                                                                   |
| 16. Iowa.....                     | IA            | ...E....                                                                                                      | 1,294,710              | 1,384,239                                                      | .....                                  | 8,810                  | .....495,593         | .....836,061                                         | .....                                                                   |
| 17. Kansas.....                   | KS            | ...E....                                                                                                      | 1,163,537              | 1,238,674                                                      | .....                                  | 859,070                | .....955,381         | .....841,881                                         | .....                                                                   |
| 18. Kentucky.....                 | KY            | ...E....                                                                                                      | 1,674,339              | 1,361,071                                                      | .....                                  | 240,376                | .....505,683         | .....1,214,037                                       | .....                                                                   |
| 19. Louisiana.....                | LA            | ...E....                                                                                                      | 8,058,142              | 6,513,795                                                      | .....                                  | 782,732                | .....2,380,942       | .....8,101,511                                       | .....                                                                   |
| 20. Maine.....                    | ME            | ...E....                                                                                                      | 313,610                | 293,869                                                        | .....                                  | .....                  | .....76,513          | .....99,979                                          | .....                                                                   |
| 21. Maryland.....                 | MD            | ...E....                                                                                                      | 3,673,963              | 3,093,165                                                      | .....                                  | 23,699                 | .....1,207,593       | .....1,876,653                                       | .....                                                                   |
| 22. Massachusetts.....            | MA            | ...E....                                                                                                      | 3,973,493              | 3,406,930                                                      | .....                                  | 6,055                  | .....763,759         | .....2,002,788                                       | .....                                                                   |
| 23. Michigan.....                 | MI            | ...E....                                                                                                      | 4,801,396              | 4,992,578                                                      | .....                                  | 747,728                | .....2,333,455       | .....4,157,921                                       | .....                                                                   |
| 24. Minnesota.....                | MN            | ...E....                                                                                                      | 2,591,382              | 2,439,847                                                      | .....                                  | 2,082,624              | .....4,395,017       | .....3,893,602                                       | .....                                                                   |
| 25. Mississippi.....              | MS            | ...E....                                                                                                      | 2,254,979              | 2,353,055                                                      | .....                                  | 1,630,180              | .....2,140,495       | .....2,171,866                                       | .....                                                                   |
| 26. Missouri.....                 | MO            | ...E....                                                                                                      | 5,708,392              | 5,111,913                                                      | .....                                  | 237,806                | .....1,394,662       | .....3,640,824                                       | .....                                                                   |
| 27. Montana.....                  | MT            | ...E....                                                                                                      | 805,219                | 475,833                                                        | .....                                  | 596,993                | .....304,590         | .....771,277                                         | .....                                                                   |
| 28. Nebraska.....                 | NE            | ...E....                                                                                                      | 288,032                | 191,423                                                        | .....                                  | 290,657                | .....729,970         | .....807,614                                         | .....                                                                   |
| 29. Nevada.....                   | NV            | ...E....                                                                                                      | 3,285,091              | 3,597,949                                                      | .....                                  | 771,069                | .....2,545,995       | .....3,892,461                                       | .....                                                                   |
| 30. New Hampshire.....            | NH            | ...E....                                                                                                      | 813,625                | 333,659                                                        | .....                                  | .....                  | .....89,842          | .....90,783                                          | .....                                                                   |
| 31. New Jersey.....               | NJ            | ...E....                                                                                                      | 5,411,778              | 5,085,351                                                      | .....                                  | 124,497                | .....1,592,197       | .....2,237,284                                       | .....                                                                   |
| 32. New Mexico.....               | NM            | ...E....                                                                                                      | 609,579                | 586,389                                                        | .....                                  | 433,718                | .....117,911         | .....615,053                                         | .....                                                                   |
| 33. New York.....                 | NY            | ...E....                                                                                                      | 14,410,760             | 11,021,990                                                     | .....                                  | 294,400                | .....3,505,708       | .....5,646,472                                       | .....                                                                   |
| 34. North Carolina.....           | NC            | ...E....                                                                                                      | 6,769,328              | 4,683,969                                                      | .....                                  | 53,536                 | .....4,192,937       | .....5,697,896                                       | .....                                                                   |
| 35. North Dakota.....             | ND            | ...E....                                                                                                      | 398,896                | 351,550                                                        | .....                                  | 431,900                | .....416,539         | .....184,918                                         | .....                                                                   |
| 36. Ohio.....                     | OH            | ...E....                                                                                                      | 7,151,006              | 6,481,601                                                      | .....                                  | 614,464                | .....2,752,759       | .....5,267,934                                       | .....                                                                   |
| 37. Oklahoma.....                 | OK            | ...E....                                                                                                      | 2,475,155              | 1,909,992                                                      | .....                                  | 482,126                | .....1,036,532       | .....1,870,851                                       | .....                                                                   |
| 38. Oregon.....                   | OR            | ...E....                                                                                                      | 2,866,372              | 3,117,522                                                      | .....                                  | 145,819                | .....1,315,692       | .....2,999,080                                       | .....                                                                   |
| 39. Pennsylvania.....             | PA            | ...E....                                                                                                      | 6,365,862              | 5,102,965                                                      | .....                                  | 109,384                | .....1,682,649       | .....2,921,993                                       | .....                                                                   |
| 40. Rhode Island.....             | RI            | ...N....                                                                                                      | .....                  | .....                                                          | .....                                  | .....                  | .....                | .....                                                | .....                                                                   |
| 41. South Carolina.....           | SC            | ...E....                                                                                                      | 2,415,097              | 2,073,162                                                      | .....                                  | 245,404                | .....905,203         | .....1,473,723                                       | .....                                                                   |
| 42. South Dakota.....             | SD            | ...E....                                                                                                      | 388,994                | 288,557                                                        | .....                                  | 13,917                 | .....55,161          | .....191,213                                         | .....                                                                   |
| 43. Tennessee.....                | TN            | ...E....                                                                                                      | 3,641,724              | 1,716,895                                                      | .....                                  | 507,547                | .....555,186         | .....972,704                                         | .....                                                                   |
| 44. Texas.....                    | TX            | ...E....                                                                                                      | 27,217,072             | 21,854,030                                                     | .....                                  | 5,065,208              | .....9,673,438       | .....22,342,433                                      | .....                                                                   |
| 45. Utah.....                     | UT            | ...E....                                                                                                      | 840,663                | 760,642                                                        | .....                                  | 9,228                  | .....50,449          | .....697,019                                         | .....                                                                   |
| 46. Vermont.....                  | VT            | ...E....                                                                                                      | 195,686                | 182,315                                                        | .....                                  | .....                  | .....61,345          | .....62,274                                          | .....                                                                   |
| 47. Virginia.....                 | VA            | ...E....                                                                                                      | 3,618,213              | 3,295,380                                                      | .....                                  | 24,125                 | .....862,964         | .....1,544,946                                       | .....                                                                   |
| 48. Washington.....               | WA            | ...E....                                                                                                      | 5,364,182              | 5,465,945                                                      | .....                                  | 157,992                | .....1,299,428       | .....3,590,285                                       | .....                                                                   |
| 49. West Virginia.....            | WV            | ...E....                                                                                                      | 1,027,211              | 1,059,958                                                      | .....                                  | 726,891                | .....802,910         | .....634,433                                         | .....                                                                   |
| 50. Wisconsin.....                | WI            | ...E....                                                                                                      | 1,371,544              | 1,066,544                                                      | .....                                  | .....                  | .....510,186         | .....780,221                                         | .....                                                                   |
| 51. Wyoming.....                  | WY            | ...E....                                                                                                      | 340,741                | 339,159                                                        | .....                                  | 28,355                 | .....(105,048)       | .....714,402                                         | .....                                                                   |
| 52. American Samoa.....           | AS            | ...E....                                                                                                      | (10,000)               | (5,810)                                                        | .....                                  | .....                  | .....                | .....                                                | .....                                                                   |
| 53. Guam.....                     | GU            | ...N....                                                                                                      | .....                  | .....                                                          | .....                                  | .....                  | .....                | .....                                                | .....                                                                   |
| 54. Puerto Rico.....              | PR            | ...N....                                                                                                      | .....                  | .....                                                          | .....                                  | .....                  | .....                | .....                                                | .....                                                                   |
| 55. US Virgin Islands.....        | VI            | ...N....                                                                                                      | .....                  | .....                                                          | .....                                  | .....                  | .....                | .....                                                | .....                                                                   |
| 56. Northern Mariana Islands..... | MP            | ...N....                                                                                                      | .....                  | .....                                                          | .....                                  | .....                  | .....                | .....                                                | .....                                                                   |
| 57. Canada.....                   | CN            | ...N....                                                                                                      | .....                  | .....                                                          | .....                                  | .....                  | .....                | .....                                                | .....                                                                   |
| 58. Aggregate Other Alien.....    | OT            | ...XXX....                                                                                                    | 0                      | 0                                                              | .....0                                 | 0                      | .....0               | .....0                                               | 0                                                                       |
| 59. Totals.....                   | (a).....1     | .....                                                                                                         | 228,059,381            | 198,244,694                                                    | .....0                                 | 30,864,421             | .....94,730,364      | .....170,499,132                                     | .....0                                                                  |

DETAILS OF WRITE-INS

|                                                                     |            |        |        |        |        |        |        |        |       |
|---------------------------------------------------------------------|------------|--------|--------|--------|--------|--------|--------|--------|-------|
| 5801. ....                                                          | ...XXX.... | .....  | .....  | .....  | .....  | .....  | .....  | .....  | ..... |
| 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.... | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | .....0 | 0     |

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

Premiums are allocated to the state where the insured risk is located.



SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

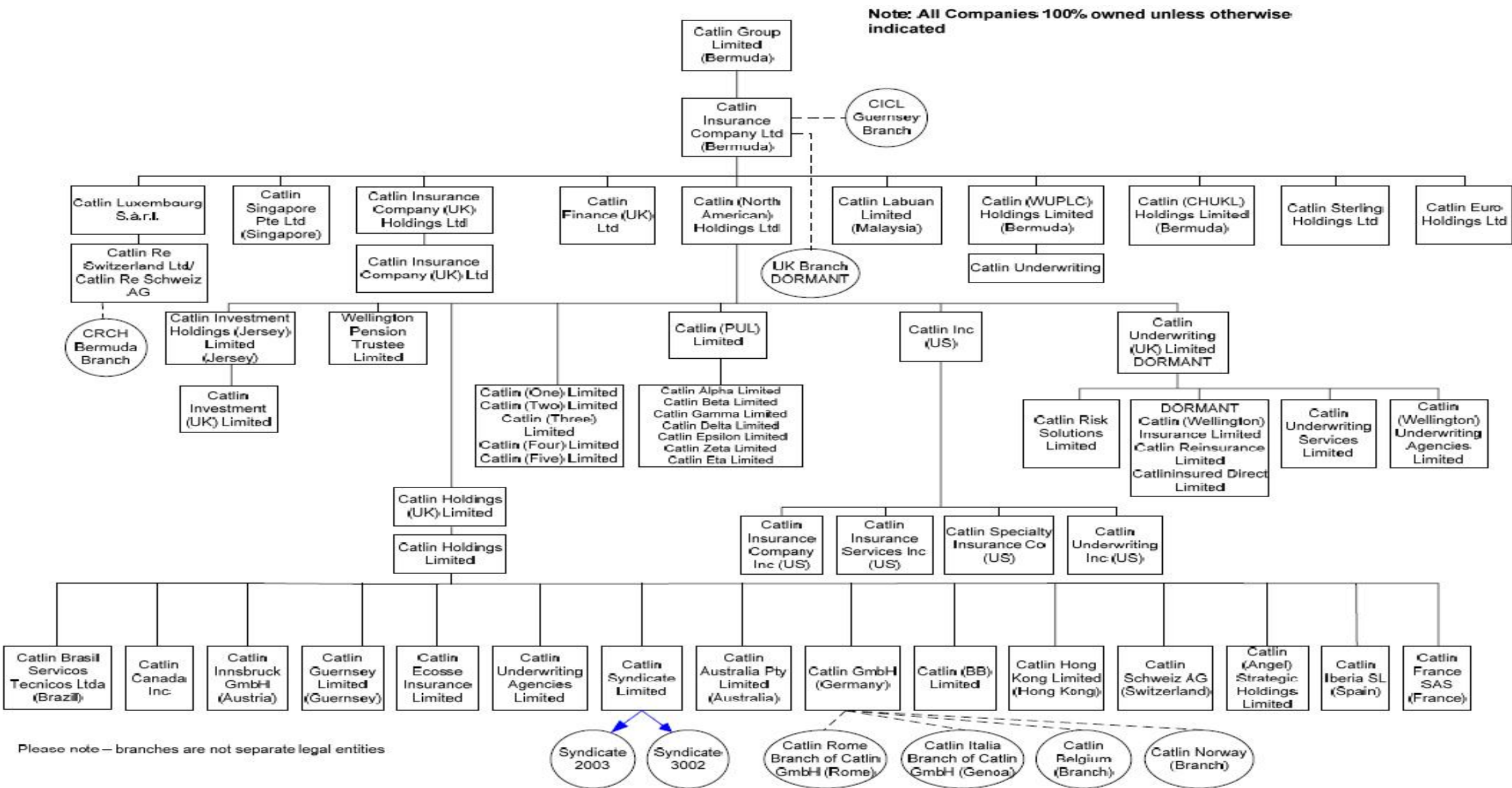
Allocated by States and Territories

|              |                               |    | Direct Business Only           |                                     |                                             |                                          | 6                      |
|--------------|-------------------------------|----|--------------------------------|-------------------------------------|---------------------------------------------|------------------------------------------|------------------------|
|              |                               |    | 1                              | 2                                   | 3                                           | 4                                        |                        |
| States, Etc. |                               |    | Life<br>(Group and Individual) | Annuities<br>(Group and Individual) | Disability Income<br>(Group and Individual) | Long-Term Care<br>(Group and Individual) | Deposit-Type Contracts |
|              |                               |    |                                |                                     |                                             |                                          | Totals                 |
| 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                      |

NONE

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

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 |                         |                                                                |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    |              |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN GROUP LIMITED.....                                      |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN ASIA PTE LIMITED.....                                   |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN LABUAN LIMITED.....                                     |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN HOLDINGS (UK) LIMITED.....                              |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | AA-3194161.....         | CATLIN INSURANCE COMPANY LIMITED.....                          |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         | (6,264,750)                                                               |    |                                                                                                    | (6,264,750)  | (354,175,904)                                                                                           |
| 00000.....              | 00-0000000.....         | CATLIN FINANCE LIMITED.....                                    |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN INSURANCE COMPANY HOLDINGS LIMITE.....                  |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN (NORTH AMERICA) HOLDINGS LIMITED.....                   |                          | (18,000,000)             |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | (18,000,000) |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN HOLDINGS LIMITED.....                                   |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | AA-1120049.....         | CATLIN INSURANCE COMPANY (UK) LIMITED.....                     |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         | (122,577)                                                                 |    |                                                                                                    | (122,577)    | (91,798)                                                                                                |
| 00000.....              | 72-1458300.....         | CATLIN, INC.....                                               |                          | 13,575,169               |                                                                                                                     |                                                                                                                                         | 7,945,256                                               |                                                                           |    |                                                                                                    | 21,520,425   |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN GMBH.....                                               |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN BELGIUM.....                                            |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN AUSTRALIA PTY LIMITED.....                              |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN HONG KONG LIMITED.....                                  |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN UNDERWRITING AGENCIES LIMITED.....                      |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN ECOSSE INSURANCE LIMITED.....                           |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | AA-1128003.....         | CATLIN SYNDICATE LIMITED.....                                  |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         | 611,550                                                                   |    |                                                                                                    | 611,550      | (3,852,757)                                                                                             |
| 00000.....              | 00-0000000.....         | CATLIN GUERNSEY LIMITED.....                                   |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | BRIGHTER BUSINESS LIMITED.....                                 |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 19518.....              | 20-4929941.....         | CATLIN INSURANCE COMPANY, INC.....                             |                          |                          |                                                                                                                     |                                                                                                                                         | 42,403,461                                              | (177,316)                                                                 |    |                                                                                                    | 42,226,145   | 84,803                                                                                                  |
| 00000.....              | 72-1312068.....         | CATLIN UNDERWRITING AGENCY US, INC.-NO.....                    |                          | 4,424,831                |                                                                                                                     |                                                                                                                                         | (3,406,350)                                             |                                                                           |    |                                                                                                    | 1,018,481    |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN CANADA, INC.....                                        |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN UNDERWRITING PLC.....                                   |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN UNDERWRITING HOLDINGS LIMITED.....                      |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN UNDERWRITING AGENCIES LIMITED.....                      |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN INVESTMENT HOLDINGS LIMITED.....                        |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN INVESTMENT LIMITED.....                                 |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN SYNDICATE SERVICES LIMITED.....                         |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN UNDERWRITING SERVICES LIMITED.....                      |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CALTIN INSURANCE LIMITED.....                                  |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN LIMITED.....                                            |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN ALPHA LIMITED.....                                      |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN BETA LIMITED.....                                       |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN GAMMA LIMITED.....                                      |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN DELTA LIMITED.....                                      |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN EPSILON LIMITED.....                                    |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN ZETA LIMITED.....                                       |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN ETA LIMITED.....                                        |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CALTIN (ONE) LIMITED.....                                      |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN (TWO) LIMITED.....                                      |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN (THREE) LIMITED.....                                    |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN (FOUR) LIMITED.....                                     |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN (FIVE) LIMITED.....                                     |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN REINSURANCE LIMITED.....                                |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | CATLIN DIRECT LIMITED.....                                     |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 00-0000000.....         | WELLINGTON PENSION TRUSTEE LIMITED.....                        |                          |                          |                                                                                                                     |                                                                                                                                         |                                                         |                                                                           |    |                                                                                                    | 0            |                                                                                                         |
| 00000.....              | 94-3094358.....         | CATLIN UNDERWRITING INC.....                                   |                          |                          |                                                                                                                     |                                                                                                                                         | (8,307,025)                                             |                                                                           |    |                                                                                                    | (8,307,025)  |                                                                                                         |

SCHEDULE Y

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) |
| 15989.....              | 71-6053839.....         | CATLIN SPECIALTY INSURANCE COMPANY.....                        | .....                    | .....                    | .....                                                                                                               | .....                                                                                                                                   | .....(38,635,342)                                       | .....5,953,093                                                            | ..... | .....                                                                                              | .....(32,682,249) | .....358,035,656                                                                                        |
| 9999999.                | Control Totals.....     | .....                                                          | .....0                   | .....0                   | .....0                                                                                                              | .....0                                                                                                                                  | .....0                                                  | .....0                                                                    | XXX   | .....0                                                                                             | .....0            | .....0                                                                                                  |

CATLIN SPECIALTY INSURANCE COMPANY  
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.

| MARCH FILING  |                                                                                                                           | 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 confidential Risk-Based Capital Report be filed with the NAIC by March 1?                                        | YES       |
| 4.            | Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?             | YES       |
| APRIL FILING  |                                                                                                                           |           |
| 5.            | Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?                           | YES       |
| 6.            | Will the Management's Discussion and Analysis be filed by April 1?                                                        | YES       |
| 7.            | Will the Supplemental Investment Risks Interrogatories be filed by April 1?                                               | YES       |
| MAY FILING    |                                                                                                                           |           |
| 8.            | Will this company be included in a combined annual statement that is filed with the NAIC by May 1?                        | YES       |
| JUNE FILING   |                                                                                                                           |           |
| 9.            | Will an audited financial report be filed by June 1?                                                                      | YES       |
| 10.           | Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | YES       |
| AUGUST FILING |                                                                                                                           |           |
| 11.           | Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?    | NO        |

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

| MARCH FILING  |                                                                                                                                                                |     |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| 12.           | Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?                                                         | NO  |
| 13.           | Will the Financial Guaranty Insurance Exhibit be filed by March 1?                                                                                             | NO  |
| 14.           | Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?                                         | NO  |
| 15.           | Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?                                                               | YES |
| 16.           | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?                                                               | NO  |
| 17.           | Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?                                                                                   | NO  |
| 18.           | Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?                      | NO  |
| 19.           | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?                                                      | NO  |
| 20.           | Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?               | Yes |
| 21.           | Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?                                                       | YES |
| 22.           | Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?                                                  | NO  |
| 23.           | Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?                                                                     | NO  |
| APRIL FILING  |                                                                                                                                                                |     |
| 24.           | Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?                                                          | NO  |
| 25.           | Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?                                                | NO  |
| 26.           | Will the Accident and Health Policy Experience Exhibit be filed by April 1?                                                                                    | NO  |
| 27.           | Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?                                      | NO  |
| 28.           | Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? | NO  |
| AUGUST FILING |                                                                                                                                                                |     |
| 29.           | Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?                                         | NO  |

CATLIN SPECIALTY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATIONS:

BAR CODE:

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**Overflow Page  
NONE**

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NONE**

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.....                                                                                                                      | 51,194,206                | 24.1            | 51,194,206                                          | 24.1            |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                         |                           |                 |                                                     |                 |
| 1.21 Issued by U.S. government agencies.....                                                                                                           |                           | 0.0             |                                                     | 0.0             |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                 | 19,229,636                | 9.1             | 19,229,636                                          | 9.1             |
| 1.3 Non-U.S. 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.....                                                                                      |                           | 0.0             |                                                     | 0.0             |
| 1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....                                     | 1,128,685                 | 0.5             | 1,128,685                                           | 0.5             |
| 1.43 Revenue and assessment obligations.....                                                                                                           |                           | 0.0             |                                                     | 0.0             |
| 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.....                                                                                                                | 18,029,707                | 8.5             | 18,029,707                                          | 8.5             |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                      | 12,889,116                | 6.1             | 12,889,116                                          | 6.1             |
| 1.513 All other.....                                                                                                                                   | 16,145,084                | 7.6             | 16,145,084                                          | 7.6             |
| 1.52 CMOs and REMICs:                                                                                                                                  |                           |                 |                                                     |                 |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                             | 13,223,152                | 6.2             | 13,223,152                                          | 6.2             |
| 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.....                                                                                                                                   | 8,965,891                 | 4.2             | 8,965,891                                           | 4.2             |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                                |                           |                 |                                                     |                 |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....                                                         | 15,076,810                | 7.1             | 15,076,810                                          | 7.1             |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                           | 2,561,029                 | 1.2             | 2,561,029                                           | 1.2             |
| 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.....                                                                                                                                 |                           | 0.0             |                                                     | 0.0             |
| 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.....                                                                                                                     |                           | 0.0             |                                                     | 0.0             |
| 8. Cash, cash equivalents and short-term investments.....                                                                                              | 53,782,637                | 25.3            | 53,782,637                                          | 25.3            |
| 9. Other invested assets.....                                                                                                                          |                           | 0.0             |                                                     | 0.0             |
| 10. Total invested assets.....                                                                                                                         | 212,225,953               | 100.0           | 212,225,953                                         | 100.0           |



SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                      |         |             |
|-----|--------------------------------------------------------------------------------------|---------|-------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         |         | 97,984,415  |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |         | 170,066,156 |
| 3.  | Accrual of discount.....                                                             |         | 96,802      |
| 4.  | Unrealized valuation increase (decrease):                                            |         |             |
| 4.1 | Part 1, Column 12.....                                                               |         |             |
| 4.2 | Part 2, Section 1, Column 15.....                                                    |         |             |
| 4.3 | Part 2, Section 2, Column 13.....                                                    |         |             |
| 4.4 | Part 4, Column 11.....                                                               | 212,064 | 212,064     |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                               |         | 1,106,906   |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |         | 110,214,156 |
| 7.  | Deduct amortization of premium.....                                                  |         | 808,871     |
| 8.  | Total foreign exchange change in book/adjusted carrying value:                       |         |             |
| 8.1 | Part 1, Column 15.....                                                               |         |             |
| 8.2 | Part 2, Section 1, Column 19.....                                                    |         |             |
| 8.3 | Part 2, Section 2, Column 16.....                                                    |         |             |
| 8.4 | Part 4, Column 15.....                                                               |         | 0           |
| 9.  | Deduct current year's other than temporary impairment recognized:                    |         |             |
| 9.1 | Part 1, Column 14.....                                                               |         |             |
| 9.2 | Part 2, Section 1, Column 17.....                                                    |         |             |
| 9.3 | Part 2, Section 2, Column 14.....                                                    |         |             |
| 9.4 | Part 4, Column 13.....                                                               |         | 0           |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... |         | 158,443,316 |
| 11. | Deduct total nonadmitted amounts.....                                                |         |             |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |         | 158,443,316 |

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 (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....           | .....88,453,548                      | .....88,664,794  | .....88,636,022  | .....87,175,695            |
|                                                                                                                                                                                 | 2. Canada.....                  |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 3. Other Countries.....         |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 4. Totals.....                  | .....88,453,548                      | .....88,664,794  | .....88,636,022  | .....87,175,695            |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  |                                      |                  |                  |                            |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  | .....1,128,685                       | .....1,130,360   | .....1,130,360   | .....1,000,000             |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | .....26,112,268                      | .....26,411,302  | .....26,131,431  | .....25,752,559            |
| Industrial and Miscellaneous, Credit Tenant<br>Loans and Hybrid Securities (Unaffiliated)                                                                                       | 8. United States.....           | .....40,187,786                      | .....41,130,408  | .....40,471,918  | .....39,399,762            |
|                                                                                                                                                                                 | 9. Canada.....                  |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 10. Other Countries.....        | .....2,561,029                       | .....2,596,605   | .....2,649,150   | .....2,250,000             |
|                                                                                                                                                                                 | 11. Totals.....                 | .....42,748,815                      | .....43,727,013  | .....43,121,068  | .....41,649,762            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 13. Total Bonds.....            | .....158,443,316                     | .....159,933,469 | .....159,018,881 | .....155,578,016           |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 15. Canada.....                 |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | .....0                               | .....0           | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | .....0                               | .....0           | .....0           |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 21. Canada.....                 |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | .....0                               | .....0           | .....0           |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 |                                      |                  |                  |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | .....0                               | .....0           | .....0           |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | .....0                               | .....0           | .....0           |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks....  | .....158,443,316                     | .....159,933,469 | .....159,018,881 |                            |

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

SIOIS

| Quality Rating per the 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.                                      | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 1.1                                     | Class 1.....                                                                           | 9,517,706              | 74,707,437                          | 3,571,150                             | 1,191,496                              | 68,706                | 89,056,495                 | 55.4                                 | 54,124,672                             | 34.6                             | 89,056,495                     |                                     |
| 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.....                                                                            | 9,517,706              | 74,707,437                          | 3,571,150                             | 1,191,496                              | 68,706                | 89,056,495                 | 55.4                                 | 54,124,672                             | 34.6                             | 89,056,495                     | 0                                   |
| 2.                                      | <b>All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 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.                                      | <b>U.S. States, Territories and Possessions, etc., Guaranteed</b>                      |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 3.1                                     | Class 1.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 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                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | 0                                      | 0.0                              | 0                              | 0                                   |
| 4.                                      | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 4.1                                     | Class 1.....                                                                           |                        | 1,128,685                           |                                       |                                        |                       | 1,128,685                  | 0.7                                  |                                        | 0.0                              | 1,128,685                      |                                     |
| 4.2                                     | Class 2.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 4.3                                     | Class 3.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 4.4                                     | Class 4.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 4.5                                     | Class 5.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 4.6                                     | Class 6.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 4.7                                     | Totals.....                                                                            | 0                      | 1,128,685                           | 0                                     | 0                                      | 0                     | 1,128,685                  | 0.7                                  | 0                                      | 0.0                              | 1,128,685                      | 0                                   |
| 5.                                      | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 5.1                                     | Class 1.....                                                                           | 8,795,102              | 12,931,053                          | 3,371,720                             | 805,072                                | 209,320               | 26,112,267                 | 16.3                                 | 17,777,250                             | 11.4                             | 26,112,267                     |                                     |
| 5.2                                     | Class 2.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 5.3                                     | Class 3.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 5.4                                     | Class 4.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 5.5                                     | Class 5.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 5.6                                     | Class 6.....                                                                           |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 5.7                                     | Totals.....                                                                            | 8,795,102              | 12,931,053                          | 3,371,720                             | 805,072                                | 209,320               | 26,112,267                 | 16.3                                 | 17,777,250                             | 11.4                             | 26,112,267                     | 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

901S

| 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. Industrial and Miscellaneous (unaffiliated) |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 6.1 Class 1.....                               | 8,468,389              | 29,933,115                          | 2,770,256                             | 1,642                                  | 258                   | 41,173,660                 | 25.6                                 | 77,168,472                             | 49.3                             | 35,756,787                     | 5,416,873                           |
| 6.2 Class 2.....                               | 193,181                | 457,193                             |                                       |                                        |                       | 650,374                    | 0.4                                  | 6,439,486                              | 4.1                              |                                | 650,375                             |
| 6.3 Class 3.....                               |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 300,000                                | 0.2                              |                                |                                     |
| 6.4 Class 4.....                               |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 683,268                                | 0.4                              |                                |                                     |
| 6.5 Class 5.....                               | 2,497,620              |                                     |                                       |                                        |                       | 2,497,620                  | 1.6                                  |                                        | 0.0                              | 2,497,620                      |                                     |
| 6.6 Class 6.....                               |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 6.7 Totals.....                                | 11,159,190             | 30,390,308                          | 2,770,256                             | 1,642                                  | 258                   | 44,321,654                 | 27.6                                 | 84,591,226                             | 54.1                             | 38,254,407                     | 6,067,248                           |
| 7. Credit Tenant Loans                         |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 7.1 Class 1.....                               |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.2 Class 2.....                               |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.3 Class 3.....                               |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.4 Class 4.....                               |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.5 Class 5.....                               |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.6 Class 6.....                               |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                     |
| 7.7 Totals.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | 0                                      | 0.0                              | 0                              | 0                                   |
| 8. Hybrid Securities                           |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 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         |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 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

SI07

|      | 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.  | <b>Total Bonds Current Year</b>                        |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 10.1 | Class 1.....                                           | (d).....26,781,197     | .....118,700,290                    | .....9,713,126                        | .....1,998,210                         | .....278,284          | .....157,471,107           | .....98.0                            | .....XXX.....                          | .....XXX.....                    | .....152,054,234               | .....5,416,873                      |
| 10.2 | Class 2.....                                           | (d).....193,181        | .....457,193                        | .....0                                | .....0                                 | .....0                | .....650,374               | .....0.4                             | .....XXX.....                          | .....XXX.....                    | .....0                         | .....650,375                        |
| 10.3 | Class 3.....                                           | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                     | .....0.0                             | .....XXX.....                          | .....XXX.....                    | .....0                         | .....0                              |
| 10.4 | Class 4.....                                           | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | .....0                     | .....0.0                             | .....XXX.....                          | .....XXX.....                    | .....0                         | .....0                              |
| 10.5 | Class 5.....                                           | (d).....2,497,620      | .....0                              | .....0                                | .....0                                 | .....0                | (c).....2,497,620          | .....1.6                             | .....XXX.....                          | .....XXX.....                    | .....2,497,620                 | .....0                              |
| 10.6 | Class 6.....                                           | (d).....0              | .....0                              | .....0                                | .....0                                 | .....0                | (c).....0                  | .....0.0                             | .....XXX.....                          | .....XXX.....                    | .....0                         | .....0                              |
| 10.7 | Totals.....                                            | .....29,471,998        | .....119,157,483                    | .....9,713,126                        | .....1,998,210                         | .....278,284          | (b).....160,619,101        | .....100.0                           | .....XXX.....                          | .....XXX.....                    | .....154,551,854               | .....6,067,248                      |
| 10.8 | Line 10.7 as a % of Col. 6.....                        | .....18.3              | .....74.2                           | .....6.0                              | .....1.2                               | .....0.2              | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                    | .....96.2                      | .....3.8                            |
| 11.  | <b>Total Bonds Prior Year</b>                          |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 11.1 | Class 1.....                                           | .....81,843,306        | .....60,237,209                     | .....5,214,835                        | .....1,750,171                         | .....24,873           | .....XXX.....              | .....XXX.....                        | .....149,070,394                       | .....95.3                        | .....143,396,330               | .....5,674,065                      |
| 11.2 | Class 2.....                                           | .....3,754,925         | .....2,684,561                      |                                       |                                        |                       | .....XXX.....              | .....XXX.....                        | .....6,439,486                         | .....4.1                         |                                | .....6,439,486                      |
| 11.3 | Class 3.....                                           | .....300,000           |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                        | .....300,000                           | .....0.2                         | .....300,000                   |                                     |
| 11.4 | Class 4.....                                           | .....61,171            | .....231,806                        | .....182,921                          | .....167,371                           | .....39,999           | .....XXX.....              | .....XXX.....                        | .....683,268                           | .....0.4                         | .....683,268                   |                                     |
| 11.5 | Class 5.....                                           |                        |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                        | (c).....0                              | .....0.0                         |                                |                                     |
| 11.6 | Class 6.....                                           |                        |                                     |                                       |                                        |                       | .....XXX.....              | .....XXX.....                        | (c).....0                              | .....0.0                         |                                |                                     |
| 11.7 | Totals.....                                            | .....85,959,402        | .....63,153,576                     | .....5,397,756                        | .....1,917,542                         | .....64,872           | .....XXX.....              | .....XXX.....                        | (b).....156,493,148                    | .....100.0                       | .....144,379,598               | .....12,113,551                     |
| 11.8 | Line 11.7 as a % of Col. 8.....                        | .....54.9              | .....40.4                           | .....3.4                              | .....1.2                               | .....0.0              | .....XXX.....              | .....XXX.....                        | .....100.0                             | .....XXX.....                    | .....92.3                      | .....7.7                            |
| 12.  | <b>Total Publicly Traded Bonds</b>                     |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 12.1 | Class 1.....                                           | .....25,719,463        | .....114,345,151                    | .....9,713,127                        | .....1,998,210                         | .....278,284          | .....152,054,235           | .....94.7                            | .....143,396,330                       | .....91.6                        | .....152,054,235               | .....XXX.....                       |
| 12.2 | Class 2.....                                           |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                             | .....0                                 | .....0.0                         | .....0                         | .....XXX.....                       |
| 12.3 | Class 3.....                                           |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                             | .....300,000                           | .....0.2                         | .....0                         | .....XXX.....                       |
| 12.4 | Class 4.....                                           |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                             | .....683,268                           | .....0.4                         | .....0                         | .....XXX.....                       |
| 12.5 | Class 5.....                                           | .....2,497,620         |                                     |                                       |                                        |                       | .....2,497,620             | .....1.6                             | .....0                                 | .....0.0                         | .....2,497,620                 | .....XXX.....                       |
| 12.6 | Class 6.....                                           |                        |                                     |                                       |                                        |                       | .....0                     | .....0.0                             | .....0                                 | .....0.0                         | .....0                         | .....XXX.....                       |
| 12.7 | Totals.....                                            | .....28,217,083        | .....114,345,151                    | .....9,713,127                        | .....1,998,210                         | .....278,284          | .....154,551,855           | .....96.2                            | .....144,379,598                       | .....92.3                        | .....154,551,855               | .....XXX.....                       |
| 12.8 | Line 12.7 as a % of Col. 6.....                        | .....18.3              | .....74.0                           | .....6.3                              | .....1.3                               | .....0.2              | .....100.0                 | .....XXX.....                        | .....XXX.....                          | .....XXX.....                    | .....100.0                     | .....XXX.....                       |
| 12.9 | Line 12.7 as a % of Line 10.7, Col. 6, Section 10..... | .....17.6              | .....71.2                           | .....6.0                              | .....1.2                               | .....0.2              | .....96.2                  | .....XXX.....                        | .....XXX.....                          | .....XXX.....                    | .....96.2                      | .....XXX.....                       |
| 13.  | <b>Total Privately Placed Bonds</b>                    |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                     |
| 13.1 | Class 1.....                                           | .....1,061,735         | .....4,355,138                      |                                       |                                        |                       | .....5,416,873             | .....3.4                             | .....5,674,065                         | .....3.6                         | .....XXX.....                  | .....5,416,873                      |
| 13.2 | Class 2.....                                           | .....193,181           | .....457,193                        |                                       |                                        |                       | .....650,374               | .....0.4                             | .....6,439,486                         | .....4.1                         | .....XXX.....                  | .....650,374                        |
| 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.....                                            | .....1,254,916         | .....4,812,331                      | .....0                                | .....0                                 | .....0                | .....6,067,247             | .....3.8                             | .....12,113,551                        | .....7.7                         | .....XXX.....                  | .....6,067,247                      |
| 13.8 | Line 13.7 as a % of Col. 6.....                        | .....20.7              | .....79.3                           | .....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..... | .....0.8               | .....3.0                            | .....0.0                              | .....0.0                               | .....0.0              | .....3.8                   | .....XXX.....                        | .....XXX.....                          | .....XXX.....                    | .....XXX.....                  | .....3.8                            |

- (a) Includes \$.....6,093,142 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....1,819,840 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type |                                                                                        | 1<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 |
|----------------------|----------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|--------------------------------------|----------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| 1.                   | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 1.1                  | Issuer Obligations.....                                                                | 5,362,853              | 65,663,935                          |                                       |                                        |                       | 71,026,788                 | 44.2                                 | 54,124,672                             | 34.6                             | 71,026,789                     |                                 |
| 1.2                  | Single Class Mortgage-Backed/Asset-Backed Securities.....                              | 4,154,853              | 9,043,501                           | 3,571,150                             | 1,191,496                              | 68,706                | 18,029,706                 | 11.2                                 |                                        | 0.0                              | 18,029,707                     |                                 |
| 1.7                  | Totals.....                                                                            | 9,517,706              | 74,707,436                          | 3,571,150                             | 1,191,496                              | 68,706                | 89,056,494                 | 55.4                                 | 54,124,672                             | 34.6                             | 89,056,496                     | 0                               |
| 2.                   | <b>All Other Governments</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>U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 3.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                 |
| 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                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                  | 0                                      | 0.0                              | 0                              | 0                               |
| 4.                   | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 4.1                  | Issuer Obligations.....                                                                |                        | 1,128,685                           |                                       |                                        |                       | 1,128,685                  | 0.7                                  |                                        | 0.0                              | 1,128,685                      |                                 |
| 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.....                                                                            | 0                      | 1,128,685                           | 0                                     | 0                                      | 0                     | 1,128,685                  | 0.7                                  | 0                                      | 0.0                              | 1,128,685                      | 0                               |
| 5.                   | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 5.1                  | Issuer Obligations.....                                                                |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  |                                        | 0.0                              |                                |                                 |
| 5.2                  | Single Class Mortgage-Backed/Asset-Backed Securities.....                              | 4,453,782              | 7,014,813                           | 1,321,848                             | 98,673                                 |                       | 12,889,116                 | 8.0                                  | 15,527,186                             | 9.9                              | 12,889,116                     |                                 |
|                      | MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                                    |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 5.3                  | Defined.....                                                                           | 4,341,320              | 5,916,240                           | 2,049,873                             | 706,399                                | 209,320               | 13,223,152                 | 8.2                                  | 2,250,065                              | 1.4                              | 13,223,151                     |                                 |
| 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.....                                                                            | 8,795,102              | 12,931,053                          | 3,371,721                             | 805,072                                | 209,320               | 26,112,268                 | 16.3                                 | 17,777,251                             | 11.4                             | 26,112,267                     | 0                               |

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

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

601S

| Distribution by Type |                                                                     | 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 |
|----------------------|---------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|--------------------------------------|----------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| 6.                   | <b>Industrial and Miscellaneous (unaffiliated)</b>                  |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 6.1                  | Issuer Obligations.....                                             | 4,819,093              | 11,623,548                          | 2,768,038                             |                                        |                       | 19,210,679                 | 12.0                                 | 50,670,052                             | 32.4                             | 18,142,137                     | 1,068,542                       |
| 6.2                  | Single Class Mortgage-Backed/Asset-Backed Securities.....           | 1,906,943              | 14,238,141                          |                                       |                                        |                       | 16,145,084                 | 10.1                                 | 10,326,467                             | 6.6                              | 12,599,167                     | 3,545,917                       |
|                      | MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                 |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 6.3                  | Defined.....                                                        |                        |                                     |                                       |                                        |                       | .0                         | 0.0                                  | 2,163,828                              | 1.4                              |                                |                                 |
| 6.4                  | Other.....                                                          |                        |                                     |                                       |                                        |                       | .0                         | 0.0                                  | 3,455,819                              | 2.2                              |                                |                                 |
|                      | MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES: |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 6.5                  | Defined.....                                                        | 4,053,299              | 3,459,803                           |                                       |                                        |                       | 7,513,102                  | 4.7                                  | 9,659,681                              | 6.2                              | 7,513,103                      |                                 |
| 6.6                  | Other.....                                                          | 387,173                | 1,065,614                           |                                       |                                        |                       | 1,452,787                  | 0.9                                  | 8,315,378                              | 5.3                              |                                | 1,452,787                       |
| 6.7                  | Totals.....                                                         | 11,166,508             | 30,387,106                          | 2,768,038                             | .0                                     | .0                    | 44,321,652                 | 27.6                                 | 84,591,225                             | 54.1                             | 38,254,407                     | 6,067,246                       |
| 7.                   | <b>Credit Tenant Loans</b>                                          |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 7.1                  | Issuer Obligations.....                                             |                        |                                     |                                       |                                        |                       | .0                         | 0.0                                  |                                        | 0.0                              |                                |                                 |
| 7.2                  | Single Class Mortgage-Backed Securities.....                        |                        |                                     |                                       |                                        |                       | .0                         | 0.0                                  |                                        | 0.0                              |                                |                                 |
| 7.7                  | Totals.....                                                         | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .0                         | 0.0                                  | .0                                     | 0.0                              | .0                             | .0                              |
| 8.                   | <b>Hybrid Securities</b>                                            |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 8.1                  | Issuer Obligations.....                                             |                        |                                     |                                       |                                        |                       | .0                         | 0.0                                  |                                        | 0.0                              |                                |                                 |
| 8.2                  | Single Class Mortgage-Backed/Asset-Backed Securities.....           |                        |                                     |                                       |                                        |                       | .0                         | 0.0                                  |                                        | 0.0                              |                                |                                 |
|                      | MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                 |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 8.3                  | Defined.....                                                        |                        |                                     |                                       |                                        |                       | .0                         | 0.0                                  |                                        | 0.0                              |                                |                                 |
| 8.4                  | Other.....                                                          |                        |                                     |                                       |                                        |                       | .0                         | 0.0                                  |                                        | 0.0                              |                                |                                 |
|                      | MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES: |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 8.5                  | Defined.....                                                        |                        |                                     |                                       |                                        |                       | .0                         | 0.0                                  |                                        | 0.0                              |                                |                                 |
| 8.6                  | Other.....                                                          |                        |                                     |                                       |                                        |                       | .0                         | 0.0                                  |                                        | 0.0                              |                                |                                 |
| 8.7                  | Totals.....                                                         | .0                     | .0                                  | .0                                    | .0                                     | .0                    | .0                         | 0.0                                  | .0                                     | 0.0                              | .0                             | .0                              |
| 9.                   | <b>Parent, Subsidiaries and Affiliates</b>                          |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 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

SI10

| Distribution by Type |                                                                     | 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 |
|----------------------|---------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|--------------------------------------|----------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| 10.                  | <b>Total Bonds Current Year</b>                                     |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 10.1                 | Issuer Obligations.....                                             | 10,181,946             | 78,416,168                          | 2,768,038                             | 0                                      | 0                     | 91,366,152                 | 56.9                                 | XXX.                                   | XXX.                             | 90,297,611                     | 1,068,542                       |
| 10.2                 | Single Class Mortgage-Backed/Asset-Backed Securities.....           | 10,515,578             | 30,296,455                          | 4,892,998                             | 1,290,169                              | 68,706                | 47,063,906                 | 29.3                                 | XXX.                                   | XXX.                             | 43,517,990                     | 3,545,917                       |
|                      | MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                 |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 10.3                 | Defined.....                                                        | 4,341,320              | 5,916,240                           | 2,049,873                             | 706,399                                | 209,320               | 13,223,152                 | 8.2                                  | XXX.                                   | XXX.                             | 13,223,151                     | 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.....                                                        | 4,053,299              | 3,459,803                           | 0                                     | 0                                      | 0                     | 7,513,102                  | 4.7                                  | XXX.                                   | XXX.                             | 7,513,103                      | 0                               |
| 10.6                 | Other.....                                                          | 387,173                | 1,065,614                           | 0                                     | 0                                      | 0                     | 1,452,787                  | 0.9                                  | XXX.                                   | XXX.                             | 0                              | 1,452,787                       |
| 10.7                 | Totals.....                                                         | 29,479,316             | 119,154,280                         | 9,710,909                             | 1,996,568                              | 278,026               | 160,619,099                | 100.0                                | XXX.                                   | XXX.                             | 154,551,855                    | 6,067,246                       |
| 10.8                 | Line 10.7 as a % of Col. 6.....                                     | 18.4                   | 74.2                                | 6.0                                   | 1.2                                    | 0.2                   | 100.0                      | XXX.                                 | XXX.                                   | XXX.                             | 96.2                           | 3.8                             |
| 11.                  | <b>Total Bonds Prior Year</b>                                       |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 11.1                 | Issuer Obligations.....                                             | 61,976,524             | 42,308,044                          | 510,156                               |                                        |                       | XXX.                       | XXX.                                 | 104,794,724                            | 67.0                             | 103,045,632                    | 1,749,092                       |
| 11.2                 | Single Class Mortgage-Backed/Asset-Backed Securities.....           | 6,962,398              | 13,071,877                          | 4,236,962                             | 1,582,368                              | 48                    | XXX.                       | XXX.                                 | 25,853,653                             | 16.5                             | 20,277,516                     | 5,576,135                       |
|                      | MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                 |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 11.3                 | Defined.....                                                        | 2,222,012              | 2,188,989                           | 2,892                                 |                                        |                       | XXX.                       | XXX.                                 | 4,413,893                              | 2.8                              | 4,413,892                      |                                 |
| 11.4                 | Other.....                                                          | 746,690                | 1,661,384                           | 647,746                               | 335,174                                | 64,825                | XXX.                       | XXX.                                 | 3,455,819                              | 2.2                              | 3,455,819                      |                                 |
|                      | MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES: |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 11.5                 | Defined.....                                                        | 7,159,016              | 2,500,665                           |                                       |                                        |                       | XXX.                       | XXX.                                 | 9,659,681                              | 6.2                              | 9,659,681                      |                                 |
| 11.6                 | Other.....                                                          | 6,892,761              | 1,422,617                           |                                       |                                        |                       | XXX.                       | XXX.                                 | 8,315,378                              | 5.3                              | 3,527,055                      | 4,788,324                       |
| 11.7                 | Totals.....                                                         | 85,959,401             | 63,153,576                          | 5,397,756                             | 1,917,542                              | 64,873                | XXX.                       | XXX.                                 | 156,493,148                            | 100.0                            | 144,379,595                    | 12,113,551                      |
| 11.8                 | Line 11.7 as a % of Col. 8.....                                     | 54.9                   | 40.4                                | 3.4                                   | 1.2                                    | 0.0                   | XXX.                       | XXX.                                 | 100.0                                  | XXX.                             | 92.3                           | 7.7                             |
| 12.                  | <b>Total Publicly Traded Bonds</b>                                  |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 12.1                 | Issuer Obligations.....                                             | 10,181,946             | 77,347,626                          | 2,768,038                             |                                        |                       | 90,297,610                 | 56.2                                 | 103,045,632                            | 65.8                             | 90,297,610                     | XXX.                            |
| 12.2                 | Single Class Mortgage-Backed/Asset-Backed Securities.....           | 9,647,835              | 27,618,281                          | 4,892,997                             | 1,290,170                              | 68,706                | 43,517,989                 | 27.1                                 | 20,277,516                             | 13.0                             | 43,517,989                     | XXX.                            |
|                      | MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:                 |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 12.3                 | Defined.....                                                        | 4,341,320              | 5,916,240                           | 2,049,873                             | 706,399                                | 209,320               | 13,223,152                 | 8.2                                  | 4,413,892                              | 2.8                              | 13,223,152                     | XXX.                            |
| 12.4                 | Other.....                                                          |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 3,455,819                              | 2.2                              | 0                              | XXX.                            |
|                      | MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/<br>ASSET-BACKED SECURITIES: |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 12.5                 | Defined.....                                                        | 4,053,299              | 3,459,803                           |                                       |                                        |                       | 7,513,102                  | 4.7                                  | 9,659,681                              | 6.2                              | 7,513,102                      | XXX.                            |
| 12.6                 | Other.....                                                          |                        |                                     |                                       |                                        |                       | 0                          | 0.0                                  | 3,527,055                              | 2.3                              | 0                              | XXX.                            |
| 12.7                 | Totals.....                                                         | 28,224,400             | 114,341,950                         | 9,710,908                             | 1,996,569                              | 278,026               | 154,551,853                | 96.2                                 | 144,379,595                            | 92.3                             | 154,551,853                    | XXX.                            |
| 12.8                 | Line 12.7 as a % of Col. 6.....                                     | 18.3                   | 74.0                                | 6.3                                   | 1.3                                    | 0.2                   | 100.0                      | XXX.                                 | XXX.                                   | XXX.                             | 100.0                          | XXX.                            |
| 12.9                 | Line 12.7 as a % of Line 10.7, Col. 6, Section 10.....              | 17.6                   | 71.2                                | 6.0                                   | 1.2                                    | 0.2                   | 96.2                       | XXX.                                 | XXX.                                   | XXX.                             | 96.2                           | XXX.                            |
| 13.                  | <b>Total Privately Placed Bonds</b>                                 |                        |                                     |                                       |                                        |                       |                            |                                      |                                        |                                  |                                |                                 |
| 13.1                 | Issuer Obligations.....                                             |                        | 1,068,542                           |                                       |                                        |                       | 1,068,542                  | 0.7                                  | 1,749,092                              | 1.1                              | XXX.                           | 1,068,542                       |
| 13.2                 | Single Class Mortgage-Backed/Asset-Backed Securities.....           | 867,743                | 2,678,174                           |                                       |                                        |                       | 3,545,917                  | 2.2                                  | 5,576,135                              | 3.6                              | XXX.                           | 3,545,917                       |
|                      | 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.....                                                          | 387,173                | 1,065,614                           |                                       |                                        |                       | 1,452,787                  | 0.9                                  | 4,788,324                              | 3.1                              | XXX.                           | 1,452,787                       |
| 13.7                 | Totals.....                                                         | 1,254,916              | 4,812,330                           | 0                                     | 0                                      | 0                     | 6,067,246                  | 3.8                                  | 12,113,551                             | 7.7                              | XXX.                           | 6,067,246                       |
| 13.8                 | Line 13.7 as a % of Col. 6.....                                     | 20.7                   | 79.3                                | 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.....              | 0.8                    | 3.0                                 | 0.0                                   | 0.0                                    | 0.0                   | 3.8                        | XXX.                                 | XXX.                                   | XXX.                             | XXX.                           | 3.8                             |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                                          | 1           | 2           | 3                 | 4                                            | 5                                                        |
|------------------------------------------------------------------------------------------|-------------|-------------|-------------------|----------------------------------------------|----------------------------------------------------------|
|                                                                                          | Total       | Bonds       | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value December 31 of prior year.....                           | 23,960,234  | 23,960,234  |                   |                                              |                                                          |
| 2. Cost of short-term investments acquired.....                                          | 118,959,205 | 118,959,205 |                   |                                              |                                                          |
| 3. Accrual of discount.....                                                              | 0           |             |                   |                                              |                                                          |
| 4. Unrealized valuation increase (decrease).....                                         | 0           |             |                   |                                              |                                                          |
| 5. Total gain (loss) on disposals.....                                                   | 3,783       | 3,783       |                   |                                              |                                                          |
| 6. Deduct consideration received on disposals.....                                       | 140,747,435 | 140,747,435 |                   |                                              |                                                          |
| 7. Deduct amortization of premium.....                                                   | 0           |             |                   |                                              |                                                          |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0           |             |                   |                                              |                                                          |
| 9. Deduct current year's other than temporary impairment recognized.....                 | 0           |             |                   |                                              |                                                          |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 2,175,787   | 2,175,787   | 0                 | 0                                            | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0           |             |                   |                                              |                                                          |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 2,175,787   | 2,175,787   | 0                 | 0                                            | 0                                                        |

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

Sch. DB-Pt. A-Verification  
NONE

Sch. DB-Pt. B-Verification  
NONE

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

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

Sch. DB-Verification  
NONE

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

|                                                                                          | 1<br>Total | 2<br>Bonds | 3<br>Other (a) |
|------------------------------------------------------------------------------------------|------------|------------|----------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 34,548,499 | 34,548,499 |                |
| 2. Cost of cash equivalents acquired.....                                                | 25,094,147 | 25,094,147 |                |
| 3. Accrual of discount.....                                                              | 2,547      | 2,547      |                |
| 4. Unrealized valuation increase (decrease).....                                         | 0          |            |                |
| 5. Total gain (loss) on disposals.....                                                   | 19         | 19         |                |
| 6. Deduct consideration received on disposals.....                                       | 59,645,212 | 59,645,212 |                |
| 7. Deduct amortization of premium.....                                                   | 0          |            |                |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0          |            |                |
| 9. Deduct current year's other than temporary impairment recognized.....                 | 0          |            |                |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 0          | 0          | 0              |
| 11. Deduct total nonadmitted amounts.....                                                | 0          |            |                |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 0          | 0          | 0              |

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

Sch. A-Pt. 1  
NONE

Sch. A-Pt. 2  
NONE

Sch. A-Pt. 3  
NONE

Sch. B-Pt. 1  
NONE

Sch. B-Pt. 2  
NONE

Sch. B-Pt. 3  
NONE

Sch. BA-Pt. 1  
NONE

Sch. BA-Pt. 2  
NONE

Sch. BA-Pt. 3  
NONE

SCHEDULE D - PART 1

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

| 1                       | 2           |  | Codes |                                 |              | 6                        | 7           | Fair Value                                    |               | 10        | 11                              | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                                        | Interest   |                         |              |                                          |                                      | Dates    |          |
|-------------------------|-------------|--|-------|---------------------------------|--------------|--------------------------|-------------|-----------------------------------------------|---------------|-----------|---------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------|------------|-------------------------|--------------|------------------------------------------|--------------------------------------|----------|----------|
|                         |             |  | 3     | 4                               | 5            |                          |             | 8                                             | 9             |           |                                 | 12                                                 | 13                                                | 14                                                                       | 15                                                     | 16         | 17                      | 18           | 19                                       | 20                                   | 21       | 22       |
| CUSIP<br>Identification | Description |  | Code  | 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 | When<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Amount<br>Received<br>During<br>Year | Acquired | Maturity |

U.S. Government - Issuer Obligations

|         |                                           |   |                                      |       |       |        |        |                 |               |                 |                 |                 |                 |               |            |               |               |               |              |              |               |               |
|---------|-------------------------------------------|---|--------------------------------------|-------|-------|--------|--------|-----------------|---------------|-----------------|-----------------|-----------------|-----------------|---------------|------------|---------------|---------------|---------------|--------------|--------------|---------------|---------------|
| 31331J  | A2                                        | 9 | FFCB AGENCY BND.....                 | ..... | ..    | .....  | .....1 | .....           | 1,000,000     | .....98.988     | .....989,880    | .....1,000,000  | .....1,000,000  | .....         | .....      | .....1.300    | .....1.300    | JD.....       | .....1,011   | .....3,250   | 08/27/2010    | 06/03/2014    |
| 3133XX  | PV                                        | 3 | FHLC AGENCY BND.....                 | ..... | ..    | .....  | .....1 | .....           | 4,989,433     | .....100.875    | .....5,043,750  | .....5,000,000  | .....4,993,137  | .....         | .....3,705 | .....1.125    | .....1.226    | MN.....       | .....6,719   | .....37,344  | 03/29/2010    | 05/18/2012    |
| 3134G1  | PK                                        | 4 | FHLMC AGENCY BND.....                | ..... | ..... | .....1 | .....1 | .....           | 1,000,000     | .....100.256    | .....1,002,560  | .....1,000,000  | .....1,000,000  | .....         | .....      | .....1.000    | .....1.000    | FA.....       | .....3,889   | .....        | 07/27/2010    | 02/11/2013    |
| 3136FM  | 2P                                        | 8 | FNMA AGENCY BND.....                 | ..... | ..... | .....1 | .....1 | .....           | 1,000,000     | .....100.109    | .....1,001,090  | .....1,000,000  | .....1,000,000  | .....         | .....      | .....1.500    | .....1.500    | JJ.....       | .....6,375   | .....        | 07/20/2010    | 07/28/2015    |
| 3136FM  | 4W                                        | 1 | FNMA AGENCY BND.....                 | ..... | ..... | .....1 | .....1 | .....           | 1,000,000     | .....100.288    | .....1,002,880  | .....1,000,000  | .....1,000,000  | .....         | .....      | .....1.500    | .....1.500    | JJ.....       | .....6,375   | .....        | 07/23/2010    | 04/28/2014    |
| 3136FM  | UM                                        | 4 | FNMA AGENCY BND.....                 | ..... | ..... | .....1 | .....1 | .....           | 1,500,000     | .....100.500    | .....1,507,495  | .....1,500,000  | .....1,500,000  | .....         | .....      | .....2.000    | .....2.000    | JD.....       | .....1,917   | .....15,000  | 05/17/2010    | 06/08/2015    |
| 3136FP  | EZ                                        | 6 | FNMA AGENCY BND.....                 | ..... | ..... | .....1 | .....1 | .....           | 2,500,000     | .....99.591     | .....2,489,775  | .....2,500,000  | .....2,500,000  | .....         | .....      | .....1.150    | .....1.150    | FA.....       | .....9,663   | .....        | 09/20/2010    | 02/28/2014    |
| 3137EA  | CL                                        | 1 | FHLMC AGENCY BND.....                | ..... | ..... | .....1 | .....1 | .....           | 6,234,831     | .....99.358     | .....6,209,875  | .....6,250,000  | .....6,236,499  | .....1.668    | .....      | .....0.875    | .....0.953    | AO.....       | .....19,900  | .....        | 08/24/2010    | 10/28/2013    |
| 912828  | AP                                        | 5 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 556,920       | .....106.472    | .....585,596    | .....550,000    | .....552,799    | .....(1,453)  | .....      | .....4.000    | .....3.713    | MN.....       | .....2,856   | .....22,000  | 03/10/2009    | 11/15/2012    |
| 912828  | AU                                        | 4 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 105,133       | .....106.862    | .....106,862    | .....100,000    | .....102,269    | .....(1,025)  | .....      | .....3.875    | .....2.766    | FA.....       | .....1,464   | .....3,875   | 02/15/2008    | 02/15/2013    |
| 912828  | BH                                        | 2 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 229,043       | .....108.883    | .....244,987    | .....225,000    | .....226,281    | .....(435)    | .....      | .....4.250    | .....4.019    | FA.....       | .....3,586   | .....18,488  | 01/20/2004    | 08/15/2013    |
| 912828  | CJ                                        | 7 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 345,102       | .....111.730    | .....379,882    | .....340,000    | .....342,015    | .....(543)    | .....      | .....4.750    | .....4.558    | MN.....       | .....2,097   | .....16,150  | 08/03/2004    | 05/15/2014    |
| 912828  | GA                                        | 2 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 2,694,540     | .....103.764    | .....2,594,100  | .....2,500,000  | .....2,557,274  | .....(61,664) | .....      | .....4.500    | .....1.953    | MN.....       | .....9,890   | .....112,500 | 10/07/2008    | 11/30/2011    |
| 912828  | HY                                        | 9 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 116,000       | .....105.648    | .....122,552    | .....116,000    | .....116,000    | .....         | .....      | .....3.125    | .....3.125    | AO.....       | .....621     | .....3,625   | 05/15/2008    | 04/30/2013    |
| 912828  | JG                                        | 6 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 101,375       | .....106.665    | .....106,665    | .....100,000    | .....100,744    | .....(273)    | .....      | .....3.375    | .....3.073    | JJ.....       | .....1,412   | .....3,375   | 08/18/2008    | 07/31/2013    |
| 912828  | LF                                        | 5 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 2,210,320     | .....100.463    | .....2,210,186  | .....2,200,000  | .....2,202,633  | .....(5,260)  | .....      | .....1.125    | .....0.883    | JD.....       | .....68      | .....24,750  | 07/13/2009    | 06/30/2011    |
| 912828  | LR                                        | 9 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 1,224,143     | .....101.474    | .....1,243,056  | .....1,225,000  | .....1,224,477  | .....289      | .....      | .....1.375    | .....1.399    | AO.....       | .....3,609   | .....16,844  | 11/05/2009    | 10/15/2012    |
| 912828  | LZ                                        | 1 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 17,725,877    | .....102.446    | .....17,415,820 | .....17,000,000 | .....17,703,193 | .....(22,684) | .....      | .....2.125    | .....1.043    | MN.....       | .....31,758  | .....180,625 | 11/12/2010    | 11/30/2014    |
| 912828  | NS                                        | 5 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 3,499,191     | .....100.291    | .....3,510,185  | .....3,500,000  | .....3,499,438  | .....246      | .....      | .....0.625    | .....0.634    | JD.....       | .....60      | .....10,938  | 06/30/2010    | 06/30/2012    |
| 912828  | NV                                        | 8 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 5,949,738     | .....97.253     | .....5,835,180  | .....6,000,000  | .....5,950,504  | .....767      | .....      | .....1.250    | .....1.427    | FA.....       | .....25,679  | .....2,864   | 12/03/2010    | 08/31/2015    |
| 912828  | PL                                        | 8 | UNITED STATES TREASURY GOVT BND..... | ..... | ..... | .....1 | .....1 | .....           | 16,614,832    | .....99.283     | .....16,629,902 | .....16,750,000 | .....16,616,579 | .....1,748    | .....      | .....0.750    | .....1.023    | JD.....       | .....5,867   | .....        | 12/28/2010    | 12/15/2013    |
| 0199999 | U.S. Government - Issuer Obligations..... |   | .....                                | ..... | ..... | .....  | .....  | .....70,596,478 | .....XXX..... | .....70,232,278 | .....69,856,000 | .....70,423,842 | .....0          | .....(84,914) | .....0     | .....XXX..... | .....XXX..... | .....XXX..... | .....144,816 | .....471,628 | .....XXX..... | .....XXX..... |

U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities

|         |                                                                             |   |                         |       |       |        |        |                 |               |                 |                 |                 |                |               |        |               |               |               |              |                |               |               |
|---------|-----------------------------------------------------------------------------|---|-------------------------|-------|-------|--------|--------|-----------------|---------------|-----------------|-----------------|-----------------|----------------|---------------|--------|---------------|---------------|---------------|--------------|----------------|---------------|---------------|
| 3620A9  | 3Q                                                                          | 2 | GNMA POOL # 723607..... | ..... | ..    | .....2 | .....1 | .....           | 3,470,282     | .....106.413    | .....3,545,487  | .....3,331,804  | .....3,468,372 | .....(1,911)  | .....  | .....5.000    | .....3.691    | MON...        | .....13,883  | .....138,825   | 01/27/2010    | 01/15/2040    |
| 3620A9  | 4N                                                                          | 8 | GNMA POOL # 723629..... | ..... | ..    | .....2 | .....1 | .....           | 3,552,034     | .....106.413    | .....3,629,010  | .....3,410,294  | .....3,550,076 | .....(1,958)  | .....  | .....5.000    | .....3.688    | MON...        | .....14,210  | .....142,096   | 01/27/2010    | 01/15/2040    |
| 3620A9  | 4P                                                                          | 3 | GNMA POOL # 723630..... | ..... | ..... | .....2 | .....1 | .....           | 3,409,601     | .....106.499    | .....3,486,294  | .....3,273,545  | .....3,407,726 | .....(1,875)  | .....  | .....5.000    | .....3.693    | MON...        | .....13,640  | .....136,398   | 01/27/2010    | 01/15/2040    |
| 3620A9  | PW                                                                          | 5 | GNMA POOL # 723237..... | ..... | ..... | .....2 | .....1 | .....           | 3,537,473     | .....106.413    | .....3,614,134  | .....3,396,314  | .....3,535,485 | .....(1,988)  | .....  | .....5.000    | .....3.652    | MON...        | .....14,151  | .....141,513   | 01/27/2010    | 10/15/2039    |
| 36297G  | NB                                                                          | 2 | GNMA POOL # 711486..... | ..... | ..... | .....2 | .....1 | .....           | 4,070,154     | .....106.394    | .....4,157,590  | .....3,907,739  | .....4,068,048 | .....(2,106)  | .....  | .....5.000    | .....3.876    | MON...        | .....16,282  | .....162,822   | 01/27/2010    | 01/15/2040    |
| 0299999 | U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities..... |   | .....                   | ..... | ..... | .....  | .....  | .....18,039,544 | .....XXX..... | .....18,432,515 | .....17,319,696 | .....18,029,707 | .....0         | .....(9,838)  | .....0 | .....XXX..... | .....XXX..... | .....XXX..... | .....72,166  | .....721,654   | .....XXX..... | .....XXX..... |
| 0399999 | Total - U.S. Government.....                                                |   | .....                   | ..... | ..... | .....  | .....  | .....88,636,022 | .....XXX..... | .....88,664,793 | .....87,175,696 | .....88,453,549 | .....0         | .....(94,752) | .....0 | .....XXX..... | .....XXX..... | .....XXX..... | .....216,982 | .....1,193,282 | .....XXX..... | .....XXX..... |

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

|         |                                                                                            |   |                                 |       |       |       |          |                |               |                |                |                |              |              |        |               |               |               |            |        |               |               |
|---------|--------------------------------------------------------------------------------------------|---|---------------------------------|-------|-------|-------|----------|----------------|---------------|----------------|----------------|----------------|--------------|--------------|--------|---------------|---------------|---------------|------------|--------|---------------|---------------|
| 655867  | BH                                                                                         | 1 | NORFOLK VA MUNI BND GO.....     | ..... | ..    | ..... | .....1FE | .....          | 559,435       | .....111.887   | .....559,435   | .....500,000   | .....558,560 | .....(875)   | .....  | .....5.000    | .....1.469    | JD.....       | .....2,083 | .....  | 12/08/2010    | 06/01/2014    |
| 971567  | KS                                                                                         | 0 | WILMINGTON DEL MUNI BND GO..... | ..... | ..... | ..... | .....1FE | .....          | 570,925       | .....114.185   | .....570,925   | .....500,000   | .....570,125 | .....(800)   | .....  | .....5.000    | .....1.689    | JD.....       | .....2,083 | .....  | 12/08/2010    | 06/01/2015    |
| 1899999 | U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations..... |   | .....                           | ..... | ..... | ..... | .....    | .....1,130,360 | .....XXX..... | .....1,130,360 | .....1,000,000 | .....1,128,685 | .....0       | .....(1,675) | .....0 | .....XXX..... | .....XXX..... | .....XXX..... | .....4,166 | .....0 | .....XXX..... | .....XXX..... |
| 2499999 | Total - U.S. Political Subdivisions of States, Territories & Possessions.....              |   | .....                           | ..... | ..... | ..... | .....    | .....1,130,360 | .....XXX..... | .....1,130,360 | .....1,000,000 | .....1,128,685 | .....0       | .....(1,675) | .....0 | .....XXX..... | .....XXX..... | .....XXX..... | .....4,166 | .....0 | .....XXX..... | .....XXX..... |

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities

|        |    |   |                               |       |       |        |        |       |           |              |                |                |                |            |       |            |            |        |             |              |            |            |
|--------|----|---|-------------------------------|-------|-------|--------|--------|-------|-----------|--------------|----------------|----------------|----------------|------------|-------|------------|------------|--------|-------------|--------------|------------|------------|
| 3128GL | V5 | 8 | FHLMC GOLD POOL # E84236..... | ..... | ..    | .....2 | .....1 | ..... | 10,810    | .....108.914 | .....11,723    | .....10,763    | .....10,778    | .....(6)   | ..... | .....6.500 | .....6.389 | MON... | .....58     | .....700     | 05/25/2001 | 06/01/2016 |
| 3128H6 | U7 | 7 | FHLMC GOLD POOL # E98706..... | ..... | ..... | .....2 | .....1 | ..... | 551,601   | .....106.852 | .....585,830   | .....548,260   | .....550,499   | .....(8)   | ..... | .....5.000 | .....4.772 | MON... | .....2,284  | .....27,413  | 08/18/2003 | 08/01/2018 |
| 31385N | LA | 5 | FNMA POOL # 547621.....       | ..... | ..... | .....2 | .....1 | ..... | 5,593     | .....113.711 | .....6,209     | .....5,460     | .....5,583     | .....(1)   | ..... | .....7.500 | .....6.625 | MON... | .....34     | .....410     | 06/26/2001 | 10/01/2030 |
| 31416Q | ZL | 2 | FNMA POOL # AA7046.....       | ..... | ..... | .....2 | .....1 | ..... | 4,209,824 | .....103.062 | .....4,282,539 | .....4,155,286 | .....4,207,296 | .....(904) | ..... | .....4.000 | .....3.283 | MON... | .....13,851 | .....166,211 | 05/12/2009 | 07/01/2024 |
| 31416R | LC | 5 | FNMA POOL # AA7522.....       | ..... | ..... | .....2 | .....1 | ..... | 4,037,886 | .....103.141 | .....4,110,762 | .....3,985,575 | .....4,035,372 | .....(896) | ..... | .....4.000 | .....3.346 | MON... | .....13,285 | .....159,423 | 05/12/2009 | 06/01/2024 |

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                                                      | 2                                                                                         |  |  | Codes |                                 | 6            | 7                   | Fair Value      |                                               | 10              | 11              | Change in Book/Adjusted Carrying Value |                                                    |                                                   |                                                                          | Interest                                               |             |                         |              |                                          | Dates                                |             |              |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|--|--|-------|---------------------------------|--------------|---------------------|-----------------|-----------------------------------------------|-----------------|-----------------|----------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------|-------------|-------------------------|--------------|------------------------------------------|--------------------------------------|-------------|--------------|
|                                                                                                                                                                                                                                        |                                                                                           |  |  | 3     | 4                               |              |                     | 5               | 8                                             |                 |                 | 9                                      | 12                                                 | 13                                                | 14                                                                       | 15                                                     | 16          | 17                      | 18           | 19                                       | 20                                   | 21          | 22           |
| CUSIP<br>Identification                                                                                                                                                                                                                | Description                                                                               |  |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Designation | 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 | When<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Amount<br>Received<br>During<br>Year | Acquired    | Maturity     |
| 31417Y C3 9                                                                                                                                                                                                                            | FNMA POOL # MA0089.....                                                                   |  |  | ..... | ..                              | .....2       | .....1              | .....4,082,079  | .....103.062                                  | .....4,152,587  | .....4,029,195  | .....4,079,588                         | .....                                              | .....(899)                                        | .....                                                                    | .....                                                  | .....4.000  | .....3.301              | MON...       | .....13,431                              | .....161,168                         | 05/12/2009  | 06/01/2024   |
| 2699999                                                                                                                                                                                                                                | U.S. Special Revenue - Single Class Mtg.-Backed/Asset-Backed Securities.....              |  |  | ..... | ..                              | .....        | .....               | .....12,897,793 | XXX.....                                      | .....13,149,650 | .....12,734,539 | .....12,889,116                        | .....0                                             | .....(2,714)                                      | .....0                                                                   | .....0                                                 | ...XXX..... | ...XXX.....             | XXX...       | .....42,943                              | .....515,325                         | ...XXX..... | ....XXX..... |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities |                                                                                           |  |  |       |                                 |              |                     |                 |                                               |                 |                 |                                        |                                                    |                                                   |                                                                          |                                                        |             |                         |              |                                          |                                      |             |              |
| 3137A1 X9 9                                                                                                                                                                                                                            | FHLMC AGENCY CMO_3719 LE.....                                                             |  |  | ..... | ..                              | .....2       | .....1              | .....1,264,737  | .....104.109                                  | .....1,278,355  | .....1,227,900  | .....1,264,333                         | .....                                              | .....(404)                                        | .....                                                                    | .....                                                  | .....4.000  | .....3.078              | MON...       | .....4,093                               | .....                                | 12/14/2010  | 04/01/2020   |
| 3137GA SK 4                                                                                                                                                                                                                            | FHLMC_3749 CMO 3749.....                                                                  |  |  | ..... | ..                              | .....2       | ..1FE               | .....1,251,861  | .....98.409                                   | .....1,216,735  | .....1,236,406  | .....1,251,755                         | .....                                              | .....(107)                                        | .....                                                                    | .....                                                  | .....3.000  | .....2.697              | MON...       | .....3,091                               | .....                                | 12/15/2010  | 04/01/2023   |
| 31393C HX 4                                                                                                                                                                                                                            | FNMA CMO_03-54 AD.....                                                                    |  |  | ..... | ..                              | .....2       | .....1              | .....459,042    | .....101.147                                  | .....480,604    | .....475,153    | .....470,249                           | .....                                              | .....3,069                                        | .....                                                                    | .....                                                  | .....4.500  | .....6.199              | MON...       | .....1,782                               | .....21,382                          | 07/12/2006  | 01/25/2026   |
| 31393E NU 9                                                                                                                                                                                                                            | FNMA CMO_03-91 BE.....                                                                    |  |  | ..... | ..                              | .....2       | .....1              | .....203,277    | .....100.567                                  | .....212,119    | .....210,923    | .....209,446                           | .....                                              | .....1,903                                        | .....                                                                    | .....                                                  | .....4.000  | .....5.997              | MON...       | .....703                                 | .....8,437                           | 04/19/2006  | 11/25/2016   |
| 31395T LX 0                                                                                                                                                                                                                            | FHLMC AGENCY CMO 2963-BK.....                                                             |  |  | ..... | ..                              | .....2       | .....1              | .....335,964    | .....105.166                                  | .....373,884    | .....355,518    | .....340,257                           | .....                                              | .....1,211                                        | .....                                                                    | .....                                                  | .....4.000  | .....7.431              | MON...       | .....1,185                               | .....14,221                          | 01/19/2007  | 09/15/2034   |
| 31398F 3G 4                                                                                                                                                                                                                            | FNMA CMO_09-88 MA.....                                                                    |  |  | ..... | ..                              | .....2       | .....1              | .....1,897,837  | .....103.242                                  | .....1,891,817  | .....1,832,414  | .....1,885,116                         | .....                                              | .....(12,721)                                     | .....                                                                    | .....                                                  | .....4.500  | .....3.134              | MON...       | .....6,872                               | .....68,716                          | 01/29/2010  | 01/25/2027   |
| 31398P QS 1                                                                                                                                                                                                                            | FNMA AGENCY CMO 10-40 DN.....                                                             |  |  | ..... | ..                              | .....2       | .....1              | .....2,148,367  | .....101.216                                  | .....2,134,474  | .....2,108,826  | .....2,139,756                         | .....                                              | .....(8,610)                                      | .....                                                                    | .....                                                  | .....3.500  | .....1.841              | MON...       | .....6,151                               | .....36,904                          | 06/24/2010  | 01/25/2014   |
| 31398R 3Q 6                                                                                                                                                                                                                            | FNMA_10-53 AGENCY CMO_10-53-DG.....                                                       |  |  | ..... | ..                              | .....2       | .....1              | .....2,749,998  | .....102.615                                  | .....2,764,462  | .....2,694,013  | .....2,739,739                         | .....                                              | .....(10,259)                                     | .....                                                                    | .....                                                  | .....3.500  | .....1.906              | MON...       | .....7,858                               | .....47,145                          | 06/24/2010  | 06/25/2014   |
| 38374V H7 7                                                                                                                                                                                                                            | GOVERNMENT NATIONAL MORTGAGE A AGENCY CMO 09-59.....                                      |  |  | ..... | ..                              | .....2       | ..1FE               | .....1,176,872  | .....105.393                                  | .....1,187,639  | .....1,126,867  | .....1,176,769                         | .....                                              | .....(103)                                        | .....                                                                    | .....                                                  | .....4.250  | .....3.809              | MON...       | .....3,991                               | .....                                | 12/14/2010  | 09/20/2033   |
| 62888W AC 0                                                                                                                                                                                                                            | NGN_10-R3 AGENCY CMO_10-R3 3A.....                                                        |  |  | ..... | ..                              | .....2       | ..1FE               | .....1,745,683  | .....98.375                                   | .....1,721,563  | .....1,750,000  | .....1,745,732                         | .....                                              | .....49                                           | .....                                                                    | .....                                                  | .....2.400  | .....2.465              | MON...       | .....2,567                               | .....                                | 12/03/2010  | 12/08/2020   |
| 2799999                                                                                                                                                                                                                                | U.S. Special Revenue - Defined Multi-Class Residential Mtg.-Backed Securities.....        |  |  | ..... | ..                              | .....        | .....               | .....13,233,638 | XXX.....                                      | .....13,261,652 | .....13,018,020 | .....13,223,152                        | .....0                                             | .....(25,972)                                     | .....0                                                                   | .....0                                                 | ...XXX..... | ...XXX.....             | XXX...       | .....38,293                              | .....196,805                         | ...XXX..... | ....XXX..... |
| 3199999                                                                                                                                                                                                                                | Total - U.S. Special Revenue & Special Assessment Obligations.....                        |  |  | ..... | ..                              | .....        | .....               | .....26,131,431 | XXX.....                                      | .....26,411,302 | .....25,752,559 | .....26,112,268                        | .....0                                             | .....(28,686)                                     | .....0                                                                   | .....0                                                 | ...XXX..... | ...XXX.....             | XXX...       | .....81,236                              | .....712,130                         | ...XXX..... | ....XXX..... |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                                                                                                                                                                         |                                                                                           |  |  |       |                                 |              |                     |                 |                                               |                 |                 |                                        |                                                    |                                                   |                                                                          |                                                        |             |                         |              |                                          |                                      |             |              |
| 10138M AH 8                                                                                                                                                                                                                            | BOTTLING GROUP LLC CORP BND.....                                                          |  |  | ..... | ..                              | .....        | ..1FE               | .....2,287,760  | .....115.076                                  | .....2,301,518  | .....2,000,000  | .....2,196,149                         | .....                                              | .....(56,745)                                     | .....                                                                    | .....                                                  | .....6.950  | .....3.674              | MS.....      | .....40,928                              | .....139,000                         | 05/11/2009  | 03/15/2014   |
| 166751 AH 0                                                                                                                                                                                                                            | CHEVRONTXEXACO CORPORATION CORP BND.....                                                  |  |  | ..... | ..                              | .....        | ..1FE               | .....998,160    | .....105.760                                  | .....1,057,600  | .....1,000,000  | .....998,793                           | .....                                              | .....351                                          | .....                                                                    | .....                                                  | .....3.950  | .....3.991              | MS.....      | .....12,947                              | .....39,500                          | 02/26/2009  | 03/03/2014   |
| 172967 DH 1                                                                                                                                                                                                                            | CITIGROUP INC CORP BND.....                                                               |  |  | ..... | ..                              | .....        | ..1FE               | .....2,984,330  | .....100.470                                  | .....3,014,105  | .....3,000,000  | .....2,999,253                         | .....                                              | .....6,127                                        | .....                                                                    | .....                                                  | .....5.125  | .....5.339              | FA.....      | .....58,510                              | .....153,750                         | 07/09/2008  | 02/14/2011   |
| 38141G BU 7                                                                                                                                                                                                                            | GOLDMAN SACHS GROUP INC CORP BND.....                                                     |  |  | ..... | ..                              | .....        | ..1FE               | .....250,000    | .....105.827                                  | .....264,568    | .....250,000    | .....250,000                           | .....                                              | .....                                             | .....                                                                    | .....                                                  | .....6.600  | .....6.600              | JJ.....      | .....7,608                               | .....16,500                          | 01/03/2002  | 01/15/2012   |
| 46625H AN 0                                                                                                                                                                                                                            | JPMORGAN CHASE & CO CORP BND.....                                                         |  |  | ..... | ..                              | .....        | ..1FE               | .....249,188    | .....105.974                                  | .....264,935    | .....250,000    | .....249,872                           | .....                                              | .....99                                           | .....                                                                    | .....                                                  | .....6.625  | .....6.670              | MS.....      | .....4,877                               | .....16,563                          | 03/08/2002  | 03/15/2012   |
| 532457 BE 7                                                                                                                                                                                                                            | ELI LILLY AND COMPANY CORP BND.....                                                       |  |  | ..... | ..                              | .....        | ..1FE               | .....637,266    | .....106.859                                  | .....641,155    | .....600,000    | .....629,311                           | .....                                              | .....(7,955)                                      | .....                                                                    | .....                                                  | .....4.200  | .....2.588              | MS.....      | .....8,050                               | .....12,600                          | 02/02/2010  | 03/06/2014   |
| 67021C AB 3                                                                                                                                                                                                                            | NSTAR ELEC CO CORP BND.....                                                               |  |  | ..... | ..                              | .....        | ..1FE               | .....1,611,173  | .....108.227                                  | .....1,623,407  | .....1,500,000  | .....1,582,740                         | .....                                              | .....(23,600)                                     | .....                                                                    | .....                                                  | .....4.875  | .....3.095              | AO.....      | .....15,438                              | .....73,125                          | 12/04/2009  | 04/15/2014   |
| 74005P AJ 3                                                                                                                                                                                                                            | PRAXAIR INC. CORP BND.....                                                                |  |  | ..... | ..                              | .....        | ..1FE               | .....248,878    | .....106.789                                  | .....266,973    | .....250,000    | .....249,820                           | .....                                              | .....134                                          | .....                                                                    | .....                                                  | .....6.375  | .....6.436              | AO.....      | .....3,984                               | .....15,938                          | 03/14/2002  | 04/01/2012   |
| 74005P AS 3                                                                                                                                                                                                                            | PRAXAIR INC. CORP BND.....                                                                |  |  | ..... | ..                              | .....        | ..1FE               | .....535,110    | .....106.894                                  | .....534,471    | .....500,000    | .....526,940                           | .....                                              | .....(7,832)                                      | .....                                                                    | .....                                                  | .....4.375  | .....2.630              | MS.....      | .....5,530                               | .....21,875                          | 12/11/2009  | 03/31/2014   |
| 771196 AQ 5                                                                                                                                                                                                                            | ROCHE HOLDINGS INC CORP BND 144A.....                                                     |  |  | ..... | ..                              | .....        | ..1FE               | .....1,087,350  | .....108.632                                  | .....1,086,317  | .....1,000,000  | .....1,068,542                         | .....                                              | .....(18,808)                                     | .....                                                                    | .....                                                  | .....5.000  | .....2.723              | MS.....      | .....16,667                              | .....50,000                          | 01/28/2010  | 03/01/2014   |
| 872591 AK 8                                                                                                                                                                                                                            | TNBANK CORP BND.....                                                                      |  |  | ..... | ..                              | .....        | .....1Z             | .....247,000    | .....100.913                                  | .....249,254    | .....247,000    | .....247,000                           | .....                                              | .....                                             | .....                                                                    | .....                                                  | .....2.300  | .....2.300              | JD.....      | .....31                                  | .....2,817                           | 06/23/2009  | 06/30/2011   |
| 87612E AN 6                                                                                                                                                                                                                            | TARGET CORPORATION CORP BND.....                                                          |  |  | ..... | ..                              | .....        | ..1FE               | .....2,807,125  | .....115.043                                  | .....2,876,076  | .....2,500,000  | .....2,768,038                         | .....                                              | .....(39,087)                                     | .....                                                                    | .....                                                  | .....5.875  | .....3.715              | JJ.....      | .....67,726                              | .....73,438                          | 01/29/2010  | 07/15/2016   |
| 983024 AA 8                                                                                                                                                                                                                            | WYETH CORP BND.....                                                                       |  |  | ..... | ..                              | .....        | ..1FE               | .....1,346,888  | .....109.222                                  | .....1,365,277  | .....1,250,000  | .....1,310,352                         | .....                                              | .....(26,005)                                     | .....                                                                    | .....                                                  | .....5.500  | .....3.210              | MS.....      | .....20,243                              | .....68,750                          | 07/30/2009  | 03/15/2013   |
| 25243Y AN 9                                                                                                                                                                                                                            | DIAGEO CAPITAL PLC CORP BND.....                                                          |  |  | ..... | F                               | .....        | ..1FE               | .....2,649,150  | .....115.405                                  | .....2,596,605  | .....2,250,000  | .....2,561,029                         | .....                                              | .....(88,121)                                     | .....                                                                    | .....                                                  | .....7.375  | .....2.612              | JJ.....      | .....71,610                              | .....82,969                          | 02/02/2010  | 01/15/2014   |
| 3299999                                                                                                                                                                                                                                | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....                       |  |  | ..... | ..                              | .....        | .....               | .....17,939,378 | XXX.....                                      | .....18,142,261 | .....16,597,000 | .....17,637,839                        | .....0                                             | .....(261,442)                                    | .....0                                                                   | .....0                                                 | ...XXX..... | ...XXX.....             | XXX...       | .....334,149                             | .....766,825                         | ...XXX..... | ....XXX..... |
| Industrial & Miscellaneous (Unaffiliated) - Single Class Mortgage-Backed/Asset-Backed Securities                                                                                                                                       |                                                                                           |  |  |       |                                 |              |                     |                 |                                               |                 |                 |                                        |                                                    |                                                   |                                                                          |                                                        |             |                         |              |                                          |                                      |             |              |
| 02005P AD 7                                                                                                                                                                                                                            | ALLYA ABS 10-4-A4.....                                                                    |  |  | ..... | ..                              | .....2       | ..1Z*               | .....499,908    | .....97.730                                   | .....488,648    | .....500,000    | .....499,911                           | .....                                              | .....3                                            | .....                                                                    | .....                                                  | .....1.350  | .....1.360              | MON...       | .....300                                 | .....619                             | 11/04/2010  | 12/15/2015   |
| 43812B AH 6                                                                                                                                                                                                                            | HAROT_10-1 ABS 10-1.....                                                                  |  |  | ..... | ..                              | .....2       | ..1Z*               | .....3,998,982  | .....101.627                                  | .....4,065,084  | .....4,000,000  | .....3,999,232                         | .....                                              | .....250                                          | .....                                                                    | .....                                                  | .....1.980  | .....1.996              | MON...       | .....2,200                               | .....65,340                          | 02/18/2010  | 05/23/2016   |
| 65476A AF 2                                                                                                                                                                                                                            | NISSAN AUTO RECEIVABLES OWNER ABS 09-A-4A.....                                            |  |  | ..... | ..                              | .....2       | ..1Z*               | .....2,147,813  | .....105.734                                  | .....2,114,673  | .....2,000,000  | .....2,100,162                         | .....                                              | .....(47,650)                                     | .....                                                                    | .....                                                  | .....4.740  | .....1.838              | MON...       | .....4,213                               | .....79,000                          | 02/19/2010  | 03/15/2013   |
| 74112K AC 9                                                                                                                                                                                                                            | PART ABS 07-1A A3 144A.....                                                               |  |  | ..... | ..                              | .....2       | ..1Z*               | .....2,312,180  | .....103.509                                  | .....2,373,566  | .....2,293,101  | .....2,301,675                         | .....                                              | .....(1,768)                                      | .....                                                                    | .....                                                  | .....5.580  | .....5.429              | MON...       | .....5,687                               | .....127,955                         | 10/29/2007  | 08/15/2014   |
| 82651A AA 5                                                                                                                                                                                                                            | SRFC ABS_07-2A A1 144A.....                                                               |  |  | ..... | ..                              | .....2       | ..1Z*               | .....1,270,120  | .....103.406                                  | .....1,313,410  | .....1,270,149  | .....1,244,243                         | .....                                              | .....2                                            | .....                                                                    | .....                                                  | .....5.370  | .....5.431              | MON...       | .....2,084                               | .....68,093                          | 10/24/2007  | 09/20/2019   |
| 92869A AC 8                                                                                                                                                                                                                            | VALET_2010-1 ABS 10-1-A3.....                                                             |  |  | ..... | ..                              | .....2       | ..1Z*               | .....2,999,861  | .....100.578                                  | .....3,017,344  | .....3,000,000  | .....2,999,918                         | .....                                              | .....56                                           | .....                                                                    | .....                                                  | .....1.310  | .....1.316              | MON...       | .....1,201                               | .....35,152                          | 01/22/2010  | 01/20/2014   |
| 98153Y AD 6                                                                                                                                                                                                                            | WOART_10-A ABS 10-A-A4.....                                                               |  |  | ..... | ..                              | .....2       | ..1Z*               | .....2,999,928  | .....102.078                                  | .....3,062,340  | .....3,000,000  | .....2,999,943                         | .....                                              | .....16                                           | .....                                                                    | .....                                                  | .....2.210  | .....2.221              | MON...       | .....2,947                               | .....58,565                          | 01/21/2010  | 05/15/2015   |
| 3399999                                                                                                                                                                                                                                | Industrial & Miscellaneous (Unaffiliated) - Single Class Mtg-Backed/Asset Backed Sec..... |  |  | ..... | ..                              | .....        | .....               | .....16,228,792 | XXX.....                                      | .....16,435,065 | .....16,063,250 | .....16,145,084                        | .....0                                             | .....(49,091)                                     | .....0                                                                   | .....0                                                 | ...XXX..... | ...XXX.....             | XXX...       | .....18,632                              | .....434,724                         | ...XXX..... | ....XXX..... |

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 |    |    |                                |            |                                           |                                          |                                                           |                                            |         |                   |           |                                 |                             |          |          |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
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|                                                                                                       |             |   |                           |  |  | 3     | 4         |                  |             | 5          | 8         |           |                              | 9                                      | 12        | 13    | 14        | 15       | 16        | 17    | 18 | 19 | 20    | 21 | 22 |                                |            |                                           |                                          |                                                           |                                            |         |                   |           |                                 |                             |          |          |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
|                                                                                                       |             |   |                           |  |  | F     | O         |                  |             | R          |           |           |                              |                                        |           |       |           |          |           |       |    |    |       |    |    | Rate Used to Obtain Fair Value | Fair Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
| CUSIP Identification                                                                                  | Description |   |                           |  |  | Code  | Bond CHAR | NAIC Designation | Actual Cost |            |           | Par Value | Book/Adjusted Carrying Value |                                        |           |       |           |          |           |       |    |    |       |    |    |                                |            |                                           |                                          |                                                           |                                            |         |                   |           |                                 |                             |          |          |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
| Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities |             |   |                           |  |  |       |           |                  |             |            |           |           |                              |                                        |           |       |           |          |           |       |    |    |       |    |    |                                |            |                                           |                                          |                                                           |                                            |         |                   |           |                                 |                             |          |          |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
| 396789                                                                                                | JR          | 1 | GCCFC CMBS_05-GG3 A2..... |  |  | ..... | ..        | .....2           | ...1Z*      | .....      | 1,102,060 | .....     | 100.980                      | .....                                  | 1,142,491 | ..... | 1,131,406 | .....    | 1,117,532 | ..... |    |    |       |    |    |                                |            |                                           |                                          |                                                           |                                            |         |                   |           |                                 |                             |          |          |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  | </ |



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

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

SCHEDULE D - PART 3

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

| 1<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 - U.S. Government                             |                                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 31331J A2 9                                         | FFCB AGENCY BND                                              | 1.300% 06/03/14 |              | 08/27/2010            | DIRECT                         |                                   | 1,000,000           | 1,000,000         |                                                 |
| 3133XX PV 3                                         | FHLB AGENCY BND                                              | 1.125% 05/18/12 |              | 03/29/2010            | Various                        |                                   | 4,989,433           | 5,000,000         | 1,641                                           |
| 3134G1 PK 4                                         | FHLMC AGENCY BND                                             | 1.000% 02/11/13 |              | 07/27/2010            | DIRECT                         |                                   | 1,000,000           | 1,000,000         |                                                 |
| 3136FM 2P 8                                         | FNMA AGENCY BND                                              | 1.500% 07/28/15 |              | 07/20/2010            | DIRECT                         |                                   | 1,000,000           | 1,000,000         |                                                 |
| 3136FM 4W 1                                         | FNMA AGENCY BND                                              | 1.500% 04/28/14 |              | 07/23/2010            | FIRST TENNESSEE CAPITAL MARKET |                                   | 1,000,000           | 1,000,000         | .83                                             |
| 3136FM UM 4                                         | FNMA AGENCY BND                                              | 2.000% 06/08/15 |              | 05/17/2010            | DIRECT                         |                                   | 1,500,000           | 1,500,000         |                                                 |
| 3136FP EZ 6                                         | FNMA AGENCY BND                                              | 1.150% 02/28/14 |              | 09/20/2010            | FTN FINANCIAL                  |                                   | 2,500,000           | 2,500,000         | 2,396                                           |
| 3137EA CL 1                                         | FHLMC AGENCY BND                                             | 0.875% 10/28/13 |              | 08/24/2010            | DEUTSCHE BANK AG               |                                   | 6,234,831           | 6,250,000         | 760                                             |
| 3620A9 3Q 2                                         | GNMA POOL # 723607                                           | 5.000% 01/15/40 |              | 01/27/2010            | CREDIT SUISSE FIRST BOSTON COR |                                   | 3,470,282           | 3,331,804         | 7,867                                           |
| 3620A9 4N 8                                         | GNMA POOL # 723629                                           | 5.000% 01/15/40 |              | 01/27/2010            | CREDIT SUISSE FIRST BOSTON COR |                                   | 3,552,034           | 3,410,294         | 8,052                                           |
| 3620A9 4P 3                                         | GNMA POOL # 723630                                           | 5.000% 01/15/40 |              | 01/27/2010            | CREDIT SUISSE FIRST BOSTON COR |                                   | 3,409,601           | 3,273,545         | 7,729                                           |
| 3620A9 PW 5                                         | GNMA POOL # 723237                                           | 5.000% 10/15/39 |              | 01/27/2010            | CREDIT SUISSE FIRST BOSTON COR |                                   | 3,537,473           | 3,396,314         | 8,019                                           |
| 36297G NB 2                                         | GNMA POOL # 711486                                           | 5.000% 01/15/40 |              | 01/27/2010            | CREDIT SUISSE FIRST BOSTON COR |                                   | 4,070,154           | 3,907,739         | 9,227                                           |
| 912828 LZ 1                                         | UNITED STATES TREASURY GOVT BND                              |                 |              | 11/12/2010            | MORGAN STANLEY & CO. INC       |                                   | 17,725,877          | 17,000,000        | 165,820                                         |
|                                                     | 2.125% 11/30/14                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 912828 NS 5                                         | UNITED STATES TREASURY GOVT BND                              |                 |              | 06/30/2010            | BARCLAYS CAPITAL               |                                   | 3,499,191           | 3,500,000         | .59                                             |
|                                                     | 0.625% 06/30/12                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 912828 NV 8                                         | UNITED STATES TREASURY GOVT BND                              |                 |              | 12/03/2010            | Various                        |                                   | 5,949,738           | 6,000,000         | 20,166                                          |
|                                                     | 1.250% 08/31/15                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 912828 PL 8                                         | UNITED STATES TREASURY GOVT BND                              |                 |              | 12/28/2010            | Various                        |                                   | 16,614,832          | 16,750,000        | .649                                            |
|                                                     | 0.750% 12/15/13                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 0399999.                                            | Total - Bonds - U.S. Government                              |                 |              |                       |                                |                                   | 81,053,446          | 79,819,696        | 232,468                                         |
| Bonds - U.S. Political Subdivisions of States       |                                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 655867 BH 1                                         | NORFOLK VA MUNI BND GO                                       | 5.000% 06/01/14 |              | 12/08/2010            | MORGAN KEEGAN                  |                                   | 559,435             | 500,000           | 833                                             |
| 971567 KS 0                                         | WILMINGTON DEL MUNI BND                                      | 5.000% 06/01/15 |              | 12/08/2010            | DIRECT                         |                                   | 570,925             | 500,000           | 833                                             |
| 2499999.                                            | Total - Bonds - U.S. Political Subdivisions of States        |                 |              |                       |                                |                                   | 1,130,360           | 1,000,000         | 1,666                                           |
| Bonds - U.S. Special Revenue and Special Assessment |                                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 3137A1 X9 9                                         | FHLMC AGENCY CMO_3719 L                                      | 4.000% 08/15/28 |              | 12/14/2010            | JEFFRIES & CO. INC             |                                   | 1,264,737           | 1,227,900         | 2,183                                           |
| 3137GA SK 4                                         | FHLMC_3749 CMO 3749                                          | 3.000% 03/15/25 |              | 12/15/2010            | KEY BANK                       |                                   | 1,251,861           | 1,236,406         | 1,958                                           |
| 31398F 3G 4                                         | FNMA CMO_09-88 MA                                            | 4.500% 10/25/39 |              | 01/29/2010            | BARCLAYS CAPITAL               |                                   | 1,897,837           | 1,832,414         | 458                                             |
| 31398P QS 1                                         | FNMA AGENCY CMO 10-40 D                                      | 3.500% 03/25/28 |              | 06/24/2010            | JEFFRIES & CO. INC             |                                   | 2,148,367           | 2,108,826         | 5,741                                           |
| 31398R 3Q 6                                         | FNMA_10-53 AGENCY CMO_10-53-DG                               |                 |              | 06/24/2010            | JEFFRIES & CO. INC             |                                   | 2,749,998           | 2,694,013         | 7,596                                           |
|                                                     | 3.500% 02/25/28                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 38374V H7 7                                         | GOVERNMENT NATIONAL                                          |                 |              | 12/14/2010            | FIRST TENNESSEE CAPITAL MARKET |                                   | 1,176,872           | 1,126,867         | 2,528                                           |
|                                                     | MORTGAGE A AGENCY CMO 0                                      | 4.250% 09/20/33 |              |                       |                                |                                   |                     |                   |                                                 |
| 3199999.                                            | Total - Bonds - U.S. Special Revenue and Special Assessments |                 |              |                       |                                |                                   | 10,489,672          | 10,226,426        | 20,464                                          |
| Bonds - Industrial and Miscellaneous                |                                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 02005P AD 7                                         | ALLYA ABS 10-4-A4                                            | 1.350% 12/15/15 |              | 11/04/2010            | BARCLAYS CAPITAL               |                                   | 499,908             | 500,000           |                                                 |
| 43812B AH 6                                         | HAROT_10-1 ABS 10-1                                          | 1.980% 05/23/16 |              | 02/18/2010            | ROYAL BANK OF SCOTLAND         |                                   | 3,998,982           | 4,000,000         |                                                 |
| 532457 BE 7                                         | ELI LILLY AND COMPANY CORP BND                               |                 |              | 02/02/2010            | CREDIT SUISSE FIRST BOSTON COR |                                   | 637,266             | 600,000           | 10,430                                          |
|                                                     | 4.200% 03/06/14                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 62888W AC 0                                         | NGN_10-R3 AGENCY CMO_10-R3 3A                                |                 |              | 12/03/2010            | BARCLAYS CAPITAL               |                                   | 1,745,683           | 1,750,000         |                                                 |
|                                                     | 2.400% 12/08/20                                              |                 |              |                       |                                |                                   |                     |                   |                                                 |
| 65476A AF 2                                         | NISSAN AUTO RECEIVABLES                                      |                 |              | 02/19/2010            | DEUTSCHE BANK AG               |                                   | 2,147,813           | 2,000,000         | 2,370                                           |
|                                                     | OWNER ABS 09-A-4A                                            | 4.740% 08/17/15 |              |                       |                                |                                   |                     |                   |                                                 |
| 771196 AQ 5                                         | ROCHE HOLDINGS INC CORP BND 144A                             |                 |              | 01/28/2010            | MORGAN STANLEY & CO. INC       |                                   | 1,087,350           | 1,000,000         | 20,972                                          |

E13

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 |
|------------------------------|---------------------------------------------------|--------------|-----------------------|----------------------------------|-----------------------------------|---------------------|-------------------|-------------------------------------------------|
|                              | 5.000% 03/01/14.....                              | .....        | .....                 | .....                            | .....                             | .....               | .....             | .....                                           |
| 87612E AN 6                  | TARGET CORPORATION CORP 5.875% 07/15/16.....      | .....        | 01/29/2010            | JEFFRIES & CO. INC.....          | .....                             | 2,807,125           | 2,500,000         | 7,344                                           |
| 92869A AC 8                  | VALET_2010-1 ABS 10-1-A 1.310% 01/20/14.....      | .....        | 01/22/2010            | ROYAL BANK OF SCOTLAND.....      | .....                             | 2,999,861           | 3,000,000         | .....                                           |
| 98153Y AD 6                  | WOART_10-A ABS 10-A-A4 2.210% 05/15/15.....       | .....        | 01/21/2010            | BARCLAYS CAPITAL.....            | .....                             | 2,999,928           | 3,000,000         | .....                                           |
| 25243Y AN 9                  | DIAGEO CAPITAL PLC CORP BND.....                  | F.....       | 02/02/2010            | RBC DOMINION SECURITIES INC..... | .....                             | 2,649,150           | 2,250,000         | 9,219                                           |
|                              | 7.375% 01/15/14.....                              | .....        | .....                 | .....                            | .....                             | .....               | .....             | .....                                           |
| 3899999.                     | Total - Bonds - Industrial and Miscellaneous..... | .....        | .....                 | .....                            | .....                             | 21,573,066          | 20,600,000        | 50,335                                          |
| 8399997.                     | Total - Bonds - Part 3.....                       | .....        | .....                 | .....                            | .....                             | 114,246,544         | 111,646,122       | 304,933                                         |
| 8399998.                     | Total - Bonds - Summary Item from Part 5.....     | .....        | .....                 | .....                            | .....                             | 55,819,612          | 54,760,977        | 74,325                                          |
| 8399999.                     | Total - Bonds.....                                | .....        | .....                 | .....                            | .....                             | 170,066,156         | 166,407,099       | 379,258                                         |
| 9999999.                     | Total - Bonds, Preferred and Common Stocks.....   | .....        | .....                 | .....                            | .....                             | 170,066,156         | XXX.....          | 379,258                                         |

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 | 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 | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     | 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 |              |
| CUSIP<br>Identification                             | Description                                                       |   |                                 |                  |                                          |                                 |                |                |                |                                                      | 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. |                                                               |                                                         |                                              |                                           |                                                                       |                  |              |
| Bonds - U.S. Government                             |                                                                   |   |                                 |                  |                                          |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                  |              |
| 3133XU                                              | A5                                                                | 2 |                                 | 07/30/2010.      | Call 100.0000.....                       |                                 | .....800,000   | .....800,000   | .....799,000   | .....799,116                                         |                                                    | .....884                                          |                                                                          | .....884                                      |                                                        | .....800,000                                                  |                                                         |                                              | .....0                                    | .....17,760                                                           | 01/30/2013.      |              |
| 3133XV                                              | SC                                                                | 6 |                                 | 05/26/2010.      | Call 100.0000.....                       |                                 | .....1,750,000 | .....1,750,000 | .....1,750,000 | .....1,750,000                                       |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....1,750,000                                                |                                                         |                                              | .....0                                    | .....8,701                                                            | 11/26/2012.      |              |
| 3133XW                                              | 2V                                                                | 0 |                                 | 06/17/2010.      | Call 100.0000.....                       |                                 | .....1,000,000 | .....1,000,000 | .....1,000,000 | .....1,000,000                                       |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....1,000,000                                                |                                                         |                                              | .....0                                    | .....5,000                                                            | 12/17/2012.      |              |
| 31398A                                              | ZR                                                                | 6 |                                 | 03/30/2010.      | DIRECT.....                              |                                 | .....500,000   | .....500,000   | .....500,000   | .....500,000                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....500,000                                                  |                                                         |                                              | .....0                                    | .....3,229                                                            | 04/26/2012.      |              |
| 31398A                                              | ZR                                                                | 6 |                                 | 04/26/2010.      | Call 100.0000.....                       |                                 | .....1,000,000 | .....1,000,000 | .....1,000,000 | .....1,000,000                                       |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....1,000,000                                                |                                                         |                                              | .....0                                    | .....7,500                                                            | 04/26/2012.      |              |
| 912828                                              | LR                                                                | 9 |                                 | 07/19/2010.      | CITICORP SECURITIES<br>MARKETS           |                                 | .....3,833,087 | .....3,775,000 | .....3,772,358 | .....3,772,497                                       |                                                    | .....490                                          |                                                                          | .....490                                      |                                                        | .....3,772,987                                                |                                                         | .....60,100                                  | .....60,100                               | .....39,568                                                           | 10/15/2012.      |              |
|                                                     |                                                                   |   |                                 |                  | 1.375% 10/15/12.....                     |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |              |
| 0399999.                                            | Total - Bonds - U.S. Government.....                              |   |                                 |                  |                                          |                                 |                | .....8,883,087 | .....8,825,000 | .....8,821,358                                       | .....8,821,613                                     | .....0                                            | .....1,374                                                               | .....0                                        | .....1,374                                             | .....0                                                        | .....8,822,987                                          | .....0                                       | .....60,100                               | .....60,100                                                           | .....81,758      | ....XXX..... |
| Bonds - U.S. Special Revenue and Special Assessment |                                                                   |   |                                 |                  |                                          |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                  |              |
| 3128GL                                              | V5                                                                | 8 |                                 | 12/01/2010.      | Paydown.....                             |                                 | .....4,646     | .....4,646     | .....4,667     | .....4,655                                           |                                                    | .....(9)                                          |                                                                          | .....(9)                                      |                                                        | .....4,646                                                    |                                                         |                                              | .....0                                    | .....157                                                              | 06/01/2016.      |              |
| 3128H6                                              | U7                                                                | 7 |                                 | 12/01/2010.      | Paydown.....                             |                                 | .....133,101   | .....133,101   | .....133,912   | .....133,646                                         |                                                    | .....(545)                                        |                                                                          | .....(545)                                    |                                                        | .....133,101                                                  |                                                         |                                              | .....0                                    | .....3,438                                                            | 08/01/2018.      |              |
| 31371K                                              | WH                                                                | 0 |                                 | 01/21/2010.      | BARCLAYS CAPITAL                         |                                 | .....104,981   | .....98,951    | .....100,559   | .....100,478                                         |                                                    | .....8                                            |                                                                          | .....8                                        |                                                        | .....100,486                                                  |                                                         | .....4,495                                   | .....4,495                                | .....831                                                              | 12/01/2032.      |              |
| 31371K                                              | WH                                                                | 0 |                                 | 01/01/2010.      | Paydown.....                             |                                 | .....2,387     | .....2,387     | .....2,426     | .....2,424                                           |                                                    | .....(37)                                         |                                                                          | .....(37)                                     |                                                        | .....2,387                                                    |                                                         |                                              | .....0                                    | .....11                                                               | 12/01/2032.      |              |
| 31385N                                              | LA                                                                | 5 |                                 | 12/01/2010.      | Paydown.....                             |                                 | .....192       | .....192       | .....196       | .....196                                             |                                                    | .....(4)                                          |                                                                          | .....(4)                                      |                                                        | .....192                                                      |                                                         |                                              | .....0                                    | .....8                                                                | 10/01/2030.      |              |
| 31393C                                              | HX                                                                | 4 |                                 | 12/01/2010.      | Paydown.....                             |                                 | .....441,086   | .....441,086   | .....426,130   | .....433,684                                         |                                                    | .....7,401                                        |                                                                          | .....7,401                                    |                                                        | .....441,086                                                  |                                                         |                                              | .....0                                    | .....10,951                                                           | 01/25/2026.      |              |
| 31393E                                              | NU                                                                | 9 |                                 | 12/01/2010.      | Paydown.....                             |                                 | .....689,976   | .....689,976   | .....664,964   | .....678,918                                         |                                                    | .....11,058                                       |                                                                          | .....11,058                                   |                                                        | .....689,976                                                  |                                                         |                                              | .....0                                    | .....15,136                                                           | 11/25/2016.      |              |
| 31395T                                              | LX                                                                | 0 |                                 | 12/01/2010.      | Paydown.....                             |                                 | .....129,704   | .....129,704   | .....122,570   | .....123,694                                         |                                                    | .....6,010                                        |                                                                          | .....6,010                                    |                                                        | .....129,704                                                  |                                                         |                                              | .....0                                    | .....2,813                                                            | 09/15/2034.      |              |
| 31416Q                                              | ZL                                                                | 2 |                                 | 12/01/2010.      | Paydown.....                             |                                 | .....713,416   | .....713,416   | .....722,779   | .....722,500                                         |                                                    | .....(9,085)                                      |                                                                          | .....(9,085)                                  |                                                        | .....713,416                                                  |                                                         |                                              | .....0                                    | .....20,027                                                           | 07/01/2024.      |              |
| 31416R                                              | LC                                                                | 5 |                                 | 12/01/2010.      | Paydown.....                             |                                 | .....876,363   | .....876,363   | .....887,865   | .....887,509                                         |                                                    | .....(11,146)                                     |                                                                          | .....(11,146)                                 |                                                        | .....876,363                                                  |                                                         |                                              | .....0                                    | .....28,492                                                           | 06/01/2024.      |              |
| 31417Y                                              | C3                                                                | 9 |                                 | 12/01/2010.      | Paydown.....                             |                                 | .....774,091   | .....774,091   | .....784,251   | .....783,945                                         |                                                    | .....(9,854)                                      |                                                                          | .....(9,854)                                  |                                                        | .....774,091                                                  |                                                         |                                              | .....0                                    | .....21,291                                                           | 06/01/2024.      |              |
| 3199999.                                            | Total - Bonds - U.S. Special Revenue and Special Assessments..... |   |                                 |                  |                                          |                                 |                | .....3,869,943 | .....3,863,913 | .....3,850,319                                       | .....3,871,649                                     | .....0                                            | .....(6,203)                                                             | .....0                                        | .....(6,203)                                           | .....0                                                        | .....3,865,448                                          | .....0                                       | .....4,495                                | .....4,495                                                            | .....103,155     | ....XXX..... |
| Bonds - Industrial and Miscellaneous                |                                                                   |   |                                 |                  |                                          |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                  |              |
| 02660T                                              | ET                                                                | 6 |                                 | 03/25/2010.      | DIRECT.....                              |                                 | .....1,923,401 | .....3,090,861 | .....1,670,834 | .....1,685,484                                       |                                                    | .....1,518                                        |                                                                          | .....1,518                                    |                                                        | .....1,687,002                                                |                                                         | .....236,399                                 | .....236,399                              | .....33,277                                                           | 09/25/2035.      |              |
| 02660T                                              | ET                                                                | 6 |                                 | 03/01/2010.      | Paydown.....                             |                                 | .....209,552   | .....209,552   | .....206,539   | .....208,050                                         |                                                    | .....1,502                                        |                                                                          | .....1,502                                    |                                                        | .....209,552                                                  |                                                         |                                              | .....0                                    | .....1,678                                                            | 09/25/2035.      |              |
| 05522N                                              | AA                                                                | 5 |                                 | 07/19/2010.      | BANC OF AMERICA SECURITIES<br>LLC        |                                 | .....1,861,825 | .....1,750,000 | .....1,748,268 | .....1,749,092                                       |                                                    | .....195                                          |                                                                          | .....195                                      |                                                        | .....1,749,287                                                |                                                         | .....112,538                                 | .....112,538                              | .....58,285                                                           | 06/14/2012.      |              |
|                                                     |                                                                   |   |                                 |                  | 5.500% 06/14/12.....                     |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |              |
| 059469                                              | AA                                                                | 4 |                                 | 03/29/2010.      | DIRECT.....                              |                                 | .....216,513   | .....949,198   | .....100,037   | .....99,316                                          |                                                    | .....230                                          |                                                                          | .....230                                      |                                                        | .....99,238                                                   |                                                         | .....116,149                                 | .....116,149                              | .....3,906                                                            | 10/25/2036.      |              |
| 059469                                              | AA                                                                | 4 |                                 | 04/01/2010.      | Paydown.....                             |                                 | .....126,247   | .....126,247   | .....126,247   | .....125,821                                         |                                                    | .....426                                          |                                                                          | .....426                                      |                                                        | .....126,247                                                  |                                                         |                                              | .....0                                    | .....2,685                                                            | 10/25/2036.      |              |
| 05951K                                              | AX                                                                | 1 |                                 | 12/14/2010.      | DIRECT.....                              |                                 | .....322,053   | .....572,538   | .....416,224   | .....416,224                                         | .....27,490                                        | .....(127,507)                                    |                                                                          | .....(100,017)                                |                                                        | .....418,274                                                  |                                                         | .....(96,221)                                | .....(96,221)                             | .....32,343                                                           | 10/25/2036.      |              |
| 05951K                                              | AX                                                                | 1 |                                 | 11/01/2010.      | Paydown.....                             |                                 | .....164,823   | .....190,892   | .....169,075   | .....164,823                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....164,823                                                  |                                                         |                                              | .....0                                    | .....4,725                                                            | 10/25/2036.      |              |
| 12628K                                              | AA                                                                | 0 |                                 | 01/01/2010.      | FIRST TENNESSEE CAPITAL<br>MARKET        |                                 | .....(4,754)   | .....(6,965)   | .....(6,965)   | .....(6,963)                                         |                                                    | .....(2)                                          |                                                                          | .....(2)                                      |                                                        | .....(6,965)                                                  |                                                         | .....2,211                                   | .....2,211                                | .....3,789                                                            | 11/25/2036.      |              |
| 12628K                                              | AA                                                                | 0 |                                 | 01/01/2010.      | Paydown.....                             |                                 | .....6,965     | .....6,965     | .....6,965     | .....6,963                                           |                                                    | .....3                                            |                                                                          | .....3                                        |                                                        | .....6,965                                                    |                                                         |                                              | .....0                                    | .....(4,125)                                                          | 11/25/2036.      |              |
| 14041G                                              | CL                                                                | 8 |                                 | 03/15/2010.      | Paydown.....                             |                                 | .....1,303,605 | .....1,303,605 | .....1,289,704 | .....1,298,116                                       |                                                    | .....5,490                                        |                                                                          | .....5,490                                    |                                                        | .....1,303,605                                                |                                                         |                                              | .....0                                    | .....14,419                                                           | 06/15/2012.      |              |
|                                                     |                                                                   |   |                                 |                  | 4.710% 06/15/12.....                     |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |              |
| 14042C                                              | AD                                                                | 6 |                                 | 06/22/2010.      | MORGAN STANLEY & CO. INC....             |                                 | .....1,390,013 | .....1,382,238 | .....1,371,979 | .....1,379,126                                       |                                                    | .....911                                          |                                                                          | .....911                                      |                                                        | .....1,380,037                                                |                                                         | .....9,976                                   | .....9,976                                | .....36,038                                                           | 07/15/2012.      |              |
|                                                     |                                                                   |   |                                 |                  | RECEIVA ABS 06-2 A4 4.940% 07/15/12..... |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |              |
| 14042C                                              | AD                                                                | 6 |                                 | 06/15/2010.      | Paydown.....                             |                                 | .....1,023,375 | .....1,023,375 | .....1,015,779 | .....1,021,071                                       |                                                    | .....2,304                                        |                                                                          | .....2,304                                    |                                                        | .....1,023,375                                                |                                                         |                                              | .....0                                    | .....14,471                                                           | 07/15/2012.      |              |
|                                                     |                                                                   |   |                                 |                  | RECEIVA ABS 06-2 A4 4.940% 07/15/12..... |                                 |                |                |                |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |              |
| 161571                                              | CF                                                                | 9 |                                 | 06/23/2010.      | DEUTSCHE BANK AG.....                    |                                 | .....3,532,402 | .....3,500,000 | .....3,598,438 | .....3,527,055                                       |                                                    | .....8,150                                        |                                                                          | .....8,150                                    |                                                        | .....3,535,205                                                |                                                         | .....(2,802)                                 | .....(2,802)                              | .....93,069                                                           | 09/17/2012.      |              |

SCHEDULE D - PART 4

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

| 1                       | 2                                                 | 3                               | 4                | 5                                   | 6                               | 7                | 8                | 9                | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                            | 17                                                      | 18                                           | 19                                        | 20                                                                    | 21               |
|-------------------------|---------------------------------------------------|---------------------------------|------------------|-------------------------------------|---------------------------------|------------------|------------------|------------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|------------------|
|                         |                                                   |                                 |                  |                                     |                                 |                  |                  |                  |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                               |                                                         |                                              |                                           |                                                                       |                  |
| CUSIP<br>Identification | Description                                       | F<br>o<br>r<br>e<br>i<br>g<br>n | 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 |
| 19041G CM 5             | COASTAL BANK OF GEORGIA CORP BND.....             |                                 | 08/23/2010.      | Maturity.....                       |                                 | .....100,000     | .....100,000     | .....100,000     | .....100,000                                         | .....                                              |                                                   |                                                                          | .....0                                        | .....                                                  | .....100,000                                                  |                                                         |                                              | .....0                                    | .....938                                                              | 08/23/2010.      |
|                         | 1.250% 08/23/10.....                              |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 191216 AL 4             | COCA-COLA COMPANY THE CORP BND.....               |                                 | 07/19/2010.      | JEFFRIES & CO. INC.....             |                                 | .....2,404,485   | .....2,250,000   | .....2,239,763   | .....2,241,331                                       |                                                    | .....1,064                                        |                                                                          | .....1,064                                    |                                                        | .....2,242,395                                                |                                                         | .....162,090                                 | .....162,090                              | .....69,555                                                           | 03/15/2014.      |
|                         | 3.625% 03/15/14.....                              |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 198882 FB 3             | COLUMBUS BANK AND TRUST CO CORP BND...            |                                 | 08/23/2010.      | Maturity.....                       |                                 | .....100,000     | .....100,000     | .....100,000     | .....100,000                                         |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....100,000                                                  |                                                         |                                              | .....0                                    | .....935                                                              | 08/23/2010.      |
|                         | 1.250% 08/23/10.....                              |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 225458 DJ 4             | CSFB CSFB_05-C1 A2 4.609% 02/15/38.....           |                                 | 04/01/2010.      | Paydown.....                        |                                 | .....1,235,663   | .....1,235,663   | .....1,208,150   | .....1,231,642                                       |                                                    | .....4,021                                        |                                                                          | .....4,021                                    |                                                        | .....1,235,663                                                |                                                         |                                              | .....0                                    | .....15,918                                                           | 02/15/2038.      |
| 33738M AE 1             | WACHOVIA BANK NA CORP B 7.800% 08/18/10..         |                                 | 08/18/2010.      | Maturity.....                       |                                 | .....250,000     | .....250,000     | .....268,623     | .....251,637                                         |                                                    | .....(1,637)                                      |                                                                          | .....(1,637)                                  |                                                        | .....250,000                                                  |                                                         |                                              | .....0                                    | .....19,500                                                           | 08/18/2010.      |
| 36186C BF 9             | GMAC LLC CORP BND GOVT 2.200% 12/19/12...         |                                 | 07/19/2010.      | BARCLAYS CAPITAL.....               |                                 | .....4,635,050   | .....4,500,000   | .....4,539,240   | .....4,536,071                                       |                                                    | .....(6,595)                                      |                                                                          | .....(6,595)                                  |                                                        | .....4,529,476                                                |                                                         | .....105,573                                 | .....105,573                              | .....58,575                                                           | 12/19/2012.      |
| 396789 JR 1             | GCCFC CMBS_05-GG3 A2 4.305% 08/10/42.....         |                                 | 12/01/2010.      | Paydown.....                        |                                 | .....403,395     | .....403,395     | .....392,932     | .....402,831                                         |                                                    | .....564                                          |                                                                          | .....564                                      |                                                        | .....403,395                                                  |                                                         |                                              | .....0                                    | .....2,950                                                            | 08/10/2042.      |
| 481247 AM 6             | JPMORGAN CHASE & CO-GTD.....                      |                                 | 07/19/2010.      | GOLDMAN SACHS & CO.....             |                                 | .....4,378,265   | .....4,250,000   | .....4,245,963   | .....4,246,691                                       |                                                    | .....600                                          |                                                                          | .....600                                      |                                                        | .....4,247,290                                                |                                                         | .....130,975                                 | .....130,975                              | .....51,679                                                           | 12/26/2012.      |
|                         | CORP BND GOVT GUAR 2.125% 12/26/12.....           |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 52108H 6T 6             | LBUBS CMBS 05-C5 4.885% 09/15/30.....             |                                 | 12/11/2010.      | Paydown.....                        |                                 | .....494,718     | .....494,718     | .....492,670     | .....494,124                                         |                                                    | .....594                                          |                                                                          | .....594                                      |                                                        | .....494,718                                                  |                                                         |                                              | .....0                                    | .....17,731                                                           | 09/15/2030.      |
| 525221 CG 0             | LXS ABS 05-4-2A1A 0.436% 10/25/35.....            |                                 | 09/27/2010.      | Paydown.....                        |                                 | .....83,484      | .....83,484      | .....83,484      | .....83,481                                          |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....83,484                                                   |                                                         | .....25,027                                  | .....25,027                               | .....144                                                              | 10/25/2035.      |
| 59018Y UZ 2             | MERRILL LYNCH & CO INC CORP BND.....              |                                 | 02/08/2010.      | Maturity.....                       |                                 | .....1,000,000   | .....1,000,000   | .....978,980     | .....998,640                                         |                                                    | .....1,360                                        |                                                                          | .....1,360                                    |                                                        | .....1,000,000                                                |                                                         |                                              | .....0                                    | .....21,250                                                           | 02/08/2010.      |
|                         | 4.250% 02/08/10.....                              |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 638585 BH 1             | BANK OF AMERICA CORP 6.600% 05/15/10.....         |                                 | 05/15/2010.      | Maturity.....                       |                                 | .....1,750,000   | .....1,750,000   | .....1,884,103   | .....1,761,809                                       |                                                    | .....(11,809)                                     |                                                                          | .....(11,809)                                 |                                                        | .....1,750,000                                                |                                                         |                                              | .....0                                    | .....57,750                                                           | 05/15/2010.      |
| 74112K AC 9             | PART ABS 07-1A A3 144A 5.580% 08/15/14.....       |                                 | 12/15/2010.      | Paydown.....                        |                                 | .....1,614,251   | .....1,614,251   | .....1,627,682   | .....1,621,531                                       |                                                    | .....(7,280)                                      |                                                                          | .....(7,280)                                  |                                                        | .....1,614,251                                                |                                                         |                                              | .....0                                    | .....47,384                                                           | 08/15/2014.      |
| 826502 AA 4             | SRFC ABS_07-1A A1 144A 5.270% 03/20/19.....       |                                 | 12/20/2010.      | Paydown.....                        |                                 | .....261,358     | .....261,358     | .....261,336     | .....261,344                                         |                                                    | .....14                                           |                                                                          | .....14                                       |                                                        | .....261,358                                                  |                                                         |                                              | .....0                                    | .....7,060                                                            | 03/20/2019.      |
| 82651A AA 5             | SRFC ABS_07-2A A1 144A 5.370% 09/20/19.....       |                                 | 12/20/2010.      | Paydown.....                        |                                 | .....381,031     | .....381,031     | .....381,022     | .....381,027                                         |                                                    | .....4                                            |                                                                          | .....4                                        |                                                        | .....381,031                                                  |                                                         |                                              | .....0                                    | .....10,528                                                           | 09/20/2019.      |
| 902733 AA 2             | UHAUL S FLEET LLC ABS 07_CP1 CP 144A.....         |                                 | 02/25/2010.      | Paydown.....                        |                                 | .....2,950,000   | .....2,950,000   | .....2,953,488   | .....2,950,577                                       |                                                    | .....(577)                                        |                                                                          | .....(577)                                    |                                                        | .....2,950,000                                                |                                                         |                                              | .....0                                    | .....26,570                                                           | 05/25/2010.      |
|                         | 5.404% 05/25/12.....                              |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 902733 AB 0             | UHAUL ABS 07_BT1 BT 144 5.559% 02/25/20.....      |                                 | 12/25/2010.      | Paydown.....                        |                                 | .....123,627     | .....123,627     | .....123,624     | .....123,626                                         |                                                    | .....1                                            |                                                                          | .....1                                        |                                                        | .....123,627                                                  |                                                         |                                              | .....0                                    | .....3,993                                                            | 02/25/2020.      |
| 903278 CR 8             | USAA AUTO OWNER TR ABS 5.040% 12/15/11..          |                                 | 02/15/2010.      | Paydown.....                        |                                 | .....993,569     | .....993,569     | .....993,547     | .....993,563                                         |                                                    | .....6                                            |                                                                          | .....6                                        |                                                        | .....993,569                                                  |                                                         |                                              | .....0                                    | .....7,921                                                            | 12/15/2011.      |
| 92344G AL 0             | VERIZON GLOBAL FDG CO CORP BND.....               |                                 | 07/07/2010.      | Call 102.7220.....                  |                                 | .....256,805     | .....250,000     | .....290,888     | .....255,706                                         |                                                    | .....1,099                                        |                                                                          | .....1,099                                    |                                                        | .....256,805                                                  |                                                         |                                              | .....0                                    | .....10,875                                                           | 12/01/2010.      |
|                         | 7.250% 12/01/10.....                              |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 93363P AA 8             | WAMU CMO 06-A14-1A1 5.489% 11/25/36.....          |                                 | 09/27/2010.      | JEFFRIES & CO. INC.....             |                                 | .....724,988     | .....804,146     | .....803,643     | .....663,983                                         | .....139,585                                       | .....(14)                                         |                                                                          | .....139,571                                  |                                                        | .....803,554                                                  |                                                         | .....(78,566)                                | .....(78,566)                             | .....37,097                                                           | 11/25/2036.      |
| 93363P AA 8             | WAMU CMO 06-A14-1A1 5.489% 11/25/36.....          |                                 | 09/01/2010.      | Paydown.....                        |                                 | .....259,180     | .....259,180     | .....259,018     | .....214,005                                         | .....44,989                                        | .....186                                          |                                                                          | .....45,175                                   |                                                        | .....259,180                                                  |                                                         |                                              | .....0                                    | .....6,280                                                            | 11/25/2036.      |
| 94983F AC 4             | WELLS FARGO MTG BACKED SECS.....                  |                                 | 03/31/2010.      | DIRECT.....                         |                                 | .....1,639,591   | .....1,725,886   | .....1,687,323   | .....1,689,622                                       |                                                    | .....(567)                                        |                                                                          | .....(567)                                    |                                                        | .....1,689,055                                                |                                                         | .....(49,464)                                | .....(49,464)                             | .....22,772                                                           | 03/25/2021.      |
|                         | WHOLE CMO 06-1 A3 5.000% 03/25/21.....            |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 94983F AC 4             | WELLS FARGO MTG BACKED SECS.....                  |                                 | 04/01/2010.      | Paydown.....                        |                                 | .....281,237     | .....281,237     | .....274,953     | .....275,327                                         |                                                    | .....5,909                                        |                                                                          | .....5,909                                    |                                                        | .....281,237                                                  |                                                         |                                              | .....0                                    | .....9,848                                                            | 03/25/2021.      |
|                         | WHOLE CMO 06-1 A3 5.000% 03/25/21.....            |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 05565Q BH 0             | BP CAPITAL MARKETS PLC CORP BND.....              | F.                              | 09/23/2010.      | CITICORP SECURITIES<br>MARKETS..... |                                 | .....514,640     | .....500,000     | .....510,845     | .....510,156                                         |                                                    | .....(1,336)                                      |                                                                          | .....(1,336)                                  |                                                        | .....508,821                                                  |                                                         | .....5,819                                   | .....5,819                                | .....20,344                                                           | 03/10/2015.      |
|                         | 3.875% 03/10/15.....                              |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 05565Q BL 1             | BP CAPITAL MARKETS PLC CORP BND.....              | F.                              | 09/23/2010.      | CITICORP SECURITIES<br>MARKETS..... |                                 | .....2,564,775   | .....2,500,000   | .....2,500,000   | .....2,500,000                                       |                                                    |                                                   |                                                                          | .....0                                        |                                                        | .....2,500,000                                                |                                                         | .....64,775                                  | .....64,775                               | .....80,556                                                           | 05/08/2014.      |
|                         | 3.625% 05/08/14.....                              |                                 |                  |                                     |                                 |                  |                  |                  |                                                      |                                                    |                                                   |                                                                          | .....0                                        |                                                        |                                                               |                                                         |                                              | .....0                                    |                                                                       |                  |
| 3899999.                | Total - Bonds - Industrial and Miscellaneous..... |                                 |                  |                                     |                                 | .....41,476,132  | .....43,160,051  | .....40,914,401  | .....40,562,902                                      | .....212,064                                       | .....(121,173)                                    | .....0                                                                   | .....90,891                                   | .....0                                                 | .....40,755,554                                               | .....0                                                  | .....744,479                                 | .....744,479                              | .....902,713                                                          | ....XXX.....     |
| 8399997.                | Total - Bonds - Part 4.....                       |                                 |                  |                                     |                                 | .....54,229,162  | .....55,848,964  | .....53,586,078  | .....53,256,164                                      | .....212,064                                       | .....(126,002)                                    | .....0                                                                   | .....86,062                                   | .....0                                                 | .....53,443,989                                               | .....0                                                  | .....809,074                                 | .....809,074                              | ...1,087,626                                                          | ....XXX.....     |
| 8399998.                | Total - Bonds - Summary Item from Part 5.....     |                                 |                  |                                     |                                 | .....55,984,994  | .....54,760,977  | .....55,819,612  |                                                      |                                                    | .....(132,451)                                    |                                                                          | .....(132,451)                                |                                                        | .....55,687,162                                               |                                                         | .....297,832                                 | .....297,832                              | .....456,621                                                          | ....XXX.....     |
| 8399999.                | Total - Bonds.....                                |                                 |                  |                                     |                                 | .....110,214,156 | .....110,609,941 | .....109,405,690 | .....53,256,164                                      | .....212,064                                       | .....(258,453)                                    | .....0                                                                   | .....(46,389)                                 | .....0                                                 | .....109,131,151                                              | .....0                                                  | .....1,106,906                               | .....1,106,906                            | .....1,544,247                                                        | ....XXX.....     |
| 9999999.                | Total - Bonds, Preferred and Common Stocks.....   |                                 |                  |                                     |                                 | .....110,214,156 | .....XXX.....    | .....109,405,690 | .....53,256,164                                      | .....212,064                                       | .....(258,453)                                    | .....0                                                                   | .....(46,389)                                 | .....0                                                 | .....109,131,151                                              | .....0                                                  | .....1,106,906                               | .....1,106,906                            | .....1,544,247                                                        | ....XXX.....     |

SCHEDULE D - PART 4

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

| 1                       | 2           | 3                               | 4                | 5                 | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 16                                                            | 17                                                      | 18                                           | 19                                        | 20                                                                    | 21               |
|-------------------------|-------------|---------------------------------|------------------|-------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|---------------------------------------------------------------|---------------------------------------------------------|----------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|------------------|
|                         |             |                                 |                  |                   |                                 |               |              |                |                                                      | 11                                                 | 12                                                | 13                                                                       | 14                                            | 15                                                     |                                                               |                                                         |                                              |                                           |                                                                       |                  |
| CUSIP<br>Identification | Description | F<br>o<br>r<br>e<br>i<br>g<br>n | 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 |
|                         |             |                                 |                  |                   |                                 |               |              |                |                                                      |                                                    |                                                   |                                                                          |                                               |                                                        |                                                               |                                                         |                                              |                                           |                                                                       |                  |

SCHEDULE D - PART 5

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

| 1                       | 2           |  | 3                               | 4                | 5              | 6                | 7                 | 8                                                            | 9              | 10            | 11                                                    | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 17                                                   | 18                                           | 19                                        | 20                                                         | 21                                                  |
|-------------------------|-------------|--|---------------------------------|------------------|----------------|------------------|-------------------|--------------------------------------------------------------|----------------|---------------|-------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------------|-------------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                         |             |  |                                 |                  |                |                  |                   |                                                              |                |               |                                                       | 12                                                 | 13                                                | 14                                                                       | 15                                            | 16                                                     |                                                      |                                              |                                           |                                                            |                                                     |
| CUSIP<br>Identification | Description |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds)<br>or<br>Number of<br>Shares<br>(Stock) | Actual<br>Cost | Consideration | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | 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>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |

Bonds - U.S. Government

|     |         |                                      |   |                                         |     |            |                                |            |                                |                 |                 |                 |                 |               |               |               |        |              |              |              |             |
|-----|---------|--------------------------------------|---|-----------------------------------------|-----|------------|--------------------------------|------------|--------------------------------|-----------------|-----------------|-----------------|-----------------|---------------|---------------|---------------|--------|--------------|--------------|--------------|-------------|
| E15 | 01N050  | 62                                   | 8 | GNMA TBA 30 YR 5.000% 02/01/34.....     | ... | 01/27/2010 | CREDIT SUISSE FIRST BOSTON COR | 01/27/2010 | CREDIT SUISSE FIRST BOSTON COR | .....20,000,000 | .....20,831,250 | .....20,831,250 | .....20,831,250 | .....         | .....         | .....0        | .....  | .....        | .....0       | .....47,222  | .....47,222 |
|     | 3133XX  | 6B                                   | 8 | FHLB AGENCY BND 2.125% 09/03/13.....    | ... | 04/23/2010 | FIRST TENNESSEE CAPITAL MARKET | 09/03/2010 | Call 100.0000.....             | .....1,500,000  | .....1,500,000  | .....1,500,000  | .....1,500,000  | .....         | .....         | .....0        | .....  | .....        | .....0       | .....15,938  | .....5,667  |
|     | 3133XX  | B8                                   | 9 | FHLB AGENCY BND 1.560% 12/10/12.....    | ... | 02/25/2010 | FIRST TENNESSEE CAPITAL MARKET | 12/10/2010 | Call 100.0000.....             | .....2,000,000  | .....2,000,000  | .....2,000,000  | .....2,000,000  | .....         | .....         | .....0        | .....  | .....        | .....0       | .....23,400  | .....       |
|     | 3133XX  | PV                                   | 3 | FHLB AGENCY BND 1.125% 05/18/12.....    | ... | 03/26/2010 | HSBC SECURITIES INC.....       | 11/30/2010 | DEUTSCHE BANK AG.....          | .....2,500,000  | .....2,494,625  | .....2,523,208  | .....2,496,296  | .....1,671    | .....1,671    | .....         | .....  | .....26,911  | .....26,911  | .....19,688  | .....781    |
|     | 3136FM  | CY                                   | 8 | FNMA AGENCY BND 3.000% 12/30/15.....    | ... | 03/16/2010 | DIRECT.....                    | 09/30/2010 | Call 100.0000.....             | .....1,500,000  | .....1,496,250  | .....1,500,000  | .....1,500,000  | .....3,750    | .....3,750    | .....         | .....  | .....        | .....0       | .....22,500  | .....       |
|     | 3136FM  | PB                                   | 4 | FNMA AGENCY BND 1.480% 10/29/12.....    | ... | 04/23/2010 | FIRST TENNESSEE CAPITAL MARKET | 11/30/2010 | FTN FINANCIAL.....             | .....1,000,000  | .....1,000,000  | .....1,002,500  | .....1,000,000  | .....         | .....         | .....0        | .....  | .....2,500   | .....2,500   | .....8,757   | .....       |
|     | 3136FM  | RH                                   | 9 | FNMA AGENCY BND 1.550% 10/29/12.....    | ... | 04/26/2010 | FIRST TENNESSEE CAPITAL MARKET | 11/30/2010 | FTN FINANCIAL.....             | .....1,000,000  | .....1,000,000  | .....1,002,900  | .....1,000,000  | .....         | .....         | .....0        | .....  | .....2,900   | .....2,900   | .....9,171   | .....       |
|     | 3136FM  | UM                                   | 4 | FNMA AGENCY BND 2.000% 06/08/15.....    | ... | 05/17/2010 | DIRECT.....                    | 11/30/2010 | MORGAN STANLEY & CO. INC.      | .....4,500,000  | .....4,500,000  | .....4,522,545  | .....4,500,000  | .....         | .....         | .....0        | .....  | .....22,545  | .....22,545  | .....43,250  | .....       |
|     | 3137EA  | CG                                   | 2 | FHLMC AGENCY BND 1.375% 01/09/13.....   | ... | 01/27/2010 | BANC OF AMERICA SECURITIES LLC | 11/30/2010 | DEUTSCHE BANK AG.....          | .....2,250,000  | .....2,236,451  | .....2,284,405  | .....2,240,276  | .....3,825    | .....3,825    | .....         | .....  | .....44,129  | .....44,129  | .....30,852  | .....4,813  |
|     | 3137EA  | CL                                   | 1 | FHLMC AGENCY BND 0.875% 10/28/13.....   | ... | 08/24/2010 | DEUTSCHE BANK AG.....          | 11/30/2010 | GOLDMAN SACHS & CO.....        | .....3,750,000  | .....3,740,899  | .....3,749,584  | .....3,741,654  | .....755      | .....755      | .....         | .....  | .....7,930   | .....7,930   | .....9,206   | .....456    |
|     | 31398A  | E2                                   | 4 | FNMA AGENCY BND 1.750% 02/22/13.....    | ... | 01/27/2010 | MORGAN STANLEY & CO. INC.      | 11/30/2010 | MORGAN STANLEY & CO. INC.      | .....2,250,000  | .....2,255,677  | .....2,303,516  | .....2,254,142  | .....(1,535)  | .....(1,535)  | .....         | .....  | .....49,375  | .....49,375  | .....34,563  | .....1,422  |
|     | 31398A  | J9                                   | 4 | FNMA AGENCY BND 1.750% 05/07/13.....    | ... | 03/24/2010 | DEUTSCHE BANK AG.....          | 11/30/2010 | ROYAL BANK OF SCOTLAND...      | .....4,500,000  | .....4,485,456  | .....4,613,175  | .....4,488,551  | .....3,095    | .....3,095    | .....         | .....  | .....124,624 | .....124,624 | .....56,000  | .....2,188  |
|     | 31398A  | Z4                                   | 7 | FNMA AGENCY BND 1.250% 07/29/13.....    | ... | 07/16/2010 | DIRECT.....                    | 11/30/2010 | FTN FINANCIAL.....             | .....2,000,000  | .....2,000,000  | .....2,000,000  | .....2,000,000  | .....         | .....         | .....0        | .....  | .....        | .....0       | .....8,542   | .....       |
|     | 3620A9  | 3Q                                   | 2 | GNMA POOL # 723607 5.000% 01/15/40..... | ... | 01/27/2010 | CREDIT SUISSE FIRST BOSTON COR | 12/01/2010 | Paydown.....                   | .....668,196    | .....695,968    | .....668,196    | .....668,196    | .....(27,772) | .....(27,772) | .....         | .....  | .....        | .....0       | .....19,520  | .....1,578  |
|     | 3620A9  | 4N                                   | 8 | GNMA POOL # 723629 5.000% 01/15/40..... | ... | 01/27/2010 | CREDIT SUISSE FIRST BOSTON COR | 12/01/2010 | Paydown.....                   | .....589,707    | .....614,217    | .....589,707    | .....589,707    | .....(24,510) | .....(24,510) | .....         | .....  | .....        | .....0       | .....18,690  | .....1,392  |
|     | 3620A9  | 4P                                   | 3 | GNMA POOL # 723630 5.000% 01/15/40..... | ... | 01/27/2010 | CREDIT SUISSE FIRST BOSTON COR | 12/01/2010 | Paydown.....                   | .....726,455    | .....756,649    | .....726,455    | .....726,455    | .....(30,193) | .....(30,193) | .....         | .....  | .....        | .....0       | .....22,356  | .....1,715  |
|     | 3620A9  | PW                                   | 5 | GNMA POOL # 723237 5.000% 10/15/39..... | ... | 01/27/2010 | CREDIT SUISSE FIRST BOSTON COR | 12/01/2010 | Paydown.....                   | .....603,686    | .....628,777    | .....603,686    | .....603,686    | .....(25,091) | .....(25,091) | .....         | .....  | .....        | .....0       | .....17,751  | .....1,425  |
|     | 36297G  | NB                                   | 2 | GNMA POOL # 711486 5.000% 01/15/40..... | ... | 01/27/2010 | CREDIT SUISSE FIRST BOSTON COR | 12/01/2010 | Paydown.....                   | .....92,262     | .....96,096     | .....92,262     | .....92,262     | .....(3,835)  | .....(3,835)  | .....         | .....  | .....        | .....0       | .....1,837   | .....218    |
|     | 0399999 | Total - Bonds - U.S. Government..... |   |                                         |     |            |                                |            | .....51,430,306                | .....52,332,315 | .....52,513,389 | .....52,232,475 | .....0          | .....(99,840) | .....0        | .....(99,840) | .....0 | .....280,914 | .....280,914 | .....409,243 | .....68,877 |

Bonds - U.S. Special Revenue and Special Assessment

|         |                                                                   |   |                                        |     |            |                              |            |                              |                |                |                |                |               |               |               |               |        |             |             |             |            |
|---------|-------------------------------------------------------------------|---|----------------------------------------|-----|------------|------------------------------|------------|------------------------------|----------------|----------------|----------------|----------------|---------------|---------------|---------------|---------------|--------|-------------|-------------|-------------|------------|
| 31394L  | 5M                                                                | 0 | FHLMC AGENCY CMO 2684-VN.....          | ... | 02/09/2010 | CANTOR FITZGERALD SECURITIES | 06/23/2010 | NOMURA SECURITIES INTL. INC. | .....1,979,416 | .....2,052,407 | .....2,057,355 | .....2,042,172 | .....         | .....(10,235) | .....         | .....(10,235) | .....  | .....15,183 | .....15,183 | .....32,330 | .....2,419 |
|         |                                                                   |   | 4.000% 06/15/26.....                   | ... |            |                              |            |                              | .....          | .....          | .....          | .....          | .....         | .....         | .....0        | .....         | .....  | .....       | .....0      | .....       | .....      |
| 31394L  | 5M                                                                | 0 | FHLMC AGENCY CMO 2684-VN.....          | ... | 02/09/2010 | CANTOR FITZGERALD SECURITIES | 06/01/2010 | Paydown.....                 | .....29,451    | .....30,537    | .....29,451    | .....29,451    | .....         | .....(1,086)  | .....         | .....(1,086)  | .....  | .....       | .....0      | .....246    | .....36    |
|         |                                                                   |   | 4.000% 06/15/26.....                   | ... |            |                              |            |                              | .....          | .....          | .....          | .....          | .....         | .....         | .....0        | .....         | .....  | .....       | .....0      | .....       | .....      |
| 31398F  | 3G                                                                | 4 | FNMA CMO_09-88 MA 4.500% 10/25/39..... | ... | 01/29/2010 | BARCLAYS CAPITAL.....        | 12/01/2010 | Paydown.....                 | .....300,475   | .....311,203   | .....300,475   | .....300,475   | .....         | .....(10,728) | .....         | .....(10,728) | .....  | .....       | .....0      | .....6,221  | .....75    |
| 31398P  | QS                                                                | 1 | FNMA AGENCY CMO 10-40 DN.....          | ... | 06/24/2010 | JEFFRIES & CO. INC.....      | 12/01/2010 | Paydown.....                 | .....215,342   | .....219,380   | .....215,342   | .....215,342   | .....         | .....(4,038)  | .....         | .....(4,038)  | .....  | .....       | .....0      | .....2,613  | .....586   |
|         |                                                                   |   | 3.500% 03/25/28.....                   | ... |            |                              |            |                              | .....          | .....          | .....          | .....          | .....         | .....         | .....0        | .....         | .....  | .....       | .....0      | .....       | .....      |
| 31398R  | 3Q                                                                | 6 | FNMA_10-53 AGENCY CMO_10-53-DG.....    | ... | 06/24/2010 | JEFFRIES & CO. INC.....      | 12/01/2010 | Paydown.....                 | .....305,987   | .....312,345   | .....305,987   | .....305,987   | .....         | .....(6,359)  | .....         | .....(6,359)  | .....  | .....       | .....0      | .....3,928  | .....863   |
|         |                                                                   |   | 3.500% 02/25/28.....                   | ... |            |                              |            |                              | .....          | .....          | .....          | .....          | .....         | .....         | .....0        | .....         | .....  | .....       | .....0      | .....       | .....      |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments..... |   |                                        |     |            |                              |            | .....2,830,671               | .....2,925,872 | .....2,908,610 | .....2,893,427 | .....0         | .....(32,446) | .....0        | .....(32,446) | .....0        | .....0 | .....15,183 | .....15,183 | .....45,338 | .....3,979 |

SCHEDULE D - PART 5

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

| 1                                    | 2                                                 | 3                               | 4                | 5                       | 6                | 7                 | 8                                                            | 9               | 10              | 11                                                    | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                               |                                                        | 17                                                   | 18                                           | 19                                        | 20                                                         | 21                                                  |
|--------------------------------------|---------------------------------------------------|---------------------------------|------------------|-------------------------|------------------|-------------------|--------------------------------------------------------------|-----------------|-----------------|-------------------------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------------|-------------------------------------------|------------------------------------------------------------|-----------------------------------------------------|
|                                      |                                                   |                                 |                  |                         |                  |                   |                                                              |                 |                 |                                                       | 12                                                 | 13                                                | 14                                                                       | 15                                            | 16                                                     |                                                      |                                              |                                           |                                                            |                                                     |
| CUSIP<br>Identification              | Description                                       | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor          | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds)<br>or<br>Number of<br>Shares<br>(Stock) | Actual<br>Cost  | Consideration   | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | 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>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| Bonds - Industrial and Miscellaneous |                                                   |                                 |                  |                         |                  |                   |                                                              |                 |                 |                                                       |                                                    |                                                   |                                                                          |                                               |                                                        |                                                      |                                              |                                           |                                                            |                                                     |
| 87612E AN 6                          | TARGET CORPORATION CORP BND.....                  | ...                             | 01/29/2010       | JEFFRIES & CO. INC..... | 02/05/2010       | BNP PARIBAS.....  | .....500,000                                                 | .....561,425    | .....562,995    | .....561,260                                          | .....                                              | .....(165)                                        | .....                                                                    | .....(165)                                    | .....                                                  | .....                                                | .....1,735                                   | .....1,735                                | .....2,040                                                 | .....1,469                                          |
|                                      | 5.875% 07/15/16.....                              | ...                             | .....            | .....                   | .....            | .....             | .....                                                        | .....           | .....           | .....                                                 | .....                                              | .....                                             | .....                                                                    | .....0                                        | .....                                                  | .....                                                | .....                                        | .....0                                    | .....                                                      | .....                                               |
| 38999999.                            | Total - Bonds - Industrial and Miscellaneous..... |                                 |                  |                         |                  |                   | .....500,000                                                 | .....561,425    | .....562,995    | .....561,260                                          | .....0                                             | .....(165)                                        | .....0                                                                   | .....(165)                                    | .....0                                                 | .....0                                               | .....1,735                                   | .....1,735                                | .....2,040                                                 | .....1,469                                          |
| 83999998.                            | Total - Bonds.....                                |                                 |                  |                         |                  |                   | .....54,760,977                                              | .....55,819,612 | .....55,984,994 | .....55,687,162                                       | .....0                                             | .....(132,451)                                    | .....0                                                                   | .....(132,451)                                | .....0                                                 | .....0                                               | .....297,832                                 | .....297,832                              | .....456,621                                               | .....74,325                                         |
| 99999999.                            | Total - Bonds, Preferred and Common Stocks.....   |                                 |                  |                         |                  |                   |                                                              | .....55,819,612 | .....55,984,994 | .....55,687,162                                       | .....0                                             | .....(132,451)                                    | .....0                                                                   | .....(132,451)                                | .....0                                                 | .....0                                               | .....297,832                                 | .....297,832                              | .....456,621                                               | .....74,325                                         |



SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

| 1                                                         | 2                                  | Codes |                                 | 5                | 6              | 7                | 8                                      | Change in Book/Adjusted Carrying Value             |                                                   |                                                                          |                                                        | 13            | 14             | Interest                                                                                    |                                        |               |                      |              |                                      | 21                              |
|-----------------------------------------------------------|------------------------------------|-------|---------------------------------|------------------|----------------|------------------|----------------------------------------|----------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------|--------------------------------------------------------|---------------|----------------|---------------------------------------------------------------------------------------------|----------------------------------------|---------------|----------------------|--------------|--------------------------------------|---------------------------------|
|                                                           |                                    | 3     | 4                               |                  |                |                  |                                        | 9                                                  | 10                                                | 11                                                                       | 12                                                     |               |                | 15                                                                                          | 16                                     | 17            | 18                   | 19           | 20                                   |                                 |
| CUSIP<br>Identification                                   | Description                        | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor | Maturity<br>Date | 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>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par<br>Value  | Actual<br>Cost | Amount<br>Due and<br>Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Non-<br>Admitted<br>Due and<br>Accrued | Rate of       | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest |
| Exempt Money Market Mutual Funds                          |                                    |       |                                 |                  |                |                  |                                        |                                                    |                                                   |                                                                          |                                                        |               |                |                                                                                             |                                        |               |                      |              |                                      |                                 |
| 60934N 50 0                                               | FEDERATED GOVERNMENT OBL FUND..... |       |                                 | 12/31/2010.      | DIRECT.....    |                  | .....XXX.....                          | .....602,947                                       |                                                   |                                                                          |                                                        |               | .....602,947   |                                                                                             |                                        |               | .....5.050           |              | .....22,339                          |                                 |
| 8899999. Total - Exempt Money Market Mutual Funds.....    |                                    |       |                                 |                  |                |                  |                                        | .....602,947                                       | .....0                                            | .....0                                                                   | .....0                                                 | .....XXX..... | .....602,947   | .....0                                                                                      | .....0                                 | .....XXX..... | .....XXX.....        | .....XXX..   | .....22,339                          | .....0                          |
| Class One Money Market Mutual Funds                       |                                    |       |                                 |                  |                |                  |                                        |                                                    |                                                   |                                                                          |                                                        |               |                |                                                                                             |                                        |               |                      |              |                                      |                                 |
| G1206E 23 5                                               | DREYFUS UNIVERSAL LIQ PLUS.....    |       |                                 | 12/31/2010.      | Various.....   |                  | .....XXX.....                          | .....1,572,840                                     |                                                   |                                                                          |                                                        |               | .....1,572,840 |                                                                                             |                                        |               | .....0.113           |              | .....9,827                           |                                 |
| 8999999. Total - Class One Money Market Mutual Funds..... |                                    |       |                                 |                  |                |                  |                                        | .....1,572,840                                     | .....0                                            | .....0                                                                   | .....0                                                 | .....XXX..... | .....1,572,840 | .....0                                                                                      | .....0                                 | .....XXX..... | .....XXX.....        | .....XXX..   | .....9,827                           | .....0                          |
| 9199999. Total - Short-Term Investments.....              |                                    |       |                                 |                  |                |                  |                                        | .....2,175,787                                     | .....0                                            | .....0                                                                   | .....0                                                 | .....XXX..... | .....2,175,787 | .....0                                                                                      | .....0                                 | .....XXX..... | .....XXX.....        | .....XXX..   | .....32,166                          | .....0                          |

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

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

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

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

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

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

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

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

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

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

Sch. DB-Pt. D  
NONE

Sch. DL-Pt. 1  
NONE

Sch. DL-Pt. 2  
NONE

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                                                                                                                             |        |                  |                                         |                                                        |                  |       |
| Bank of America..... Atlanta, GA.....                                                                                                         | .....  | .....            | .....                                   | .....                                                  | .....43,125      | XXX   |
| Bank of America..... Atlanta, GA.....                                                                                                         | .....  | .....            | .....                                   | .....                                                  | .....(3,330,130) | XXX   |
| Bank of America..... Atlanta, GA.....                                                                                                         | .....  | .....            | .....20,766                             | .....75                                                | .....54,647,323  | XXX   |
| 0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories..... | XXX... | XXX.....         | .....                                   | .....                                                  | .....246,532     | XXX.. |
| 0199999. Total - Open Depositories.....                                                                                                       | XXX... | XXX.....         | .....20,766                             | .....75                                                | .....51,606,850  | XXX.. |
| 0399999. Total Cash on Deposit.....                                                                                                           | XXX... | XXX.....         | .....20,766                             | .....75                                                | .....51,606,850  | XXX.. |
| 0599999. Total Cash.....                                                                                                                      | XXX... | XXX.....         | .....20,766                             | .....75                                                | .....51,606,850  | XXX.. |

|                                                                                     |                 |               |                 |                   |                 |                   |                 |
|-------------------------------------------------------------------------------------|-----------------|---------------|-----------------|-------------------|-----------------|-------------------|-----------------|
| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |                 |               |                 |                   |                 |                   |                 |
| 1. January.....                                                                     | .....24,739,255 | 4. April..... | .....22,822,577 | 7. July.....      | .....29,806,502 | 10. October.....  | .....47,248,699 |
| 2. February.....                                                                    | .....37,001,506 | 5. May.....   | .....30,793,694 | 8. August.....    | .....49,143,356 | 11. November..... | .....59,258,769 |
| 3. March.....                                                                       | .....41,329,058 | 6. June.....  | .....15,938,847 | 9. September..... | .....47,231,493 | 12. December..... | .....51,606,850 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1           | 2    | 3                | 4                   | 5        | 6                               | 7                                   | 8                              |
|-------------|------|------------------|---------------------|----------|---------------------------------|-------------------------------------|--------------------------------|
| Description | Code | Date<br>Acquired | Rate of<br>Interest | Maturity | Book/Adjusted<br>Carrying Value | Amount of Interest<br>Due & Accrued | Amount Received<br>During Year |

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|              |                                  | 1                  | 2                                       | Deposits for the<br>Benefit of All Policyholders |                    | All Other Special Deposits           |                    |
|--------------|----------------------------------|--------------------|-----------------------------------------|--------------------------------------------------|--------------------|--------------------------------------|--------------------|
|              |                                  | Type of<br>Deposit | Purpose of<br>Deposit                   | 3<br>Book/Adjusted<br>Carrying Value             | 4<br>Fair<br>Value | 5<br>Book/Adjusted<br>Carrying Value | 6<br>Fair<br>Value |
| States, Etc. |                                  |                    |                                         |                                                  |                    |                                      |                    |
| 1.           | Alabama.....AL                   | .....              |                                         |                                                  |                    |                                      |                    |
| 2.           | Alaska.....AK                    | .....              |                                         |                                                  |                    |                                      |                    |
| 3.           | Arizona.....AZ                   | .....              |                                         |                                                  |                    | 125,653                              | 133,090            |
| 4.           | Arkansas.....AR                  | ...B...            | Arkansas Policyholders.....             |                                                  |                    |                                      |                    |
| 5.           | California.....CA                | .....              |                                         |                                                  |                    |                                      |                    |
| 6.           | Colorado.....CO                  | .....              |                                         |                                                  |                    |                                      |                    |
| 7.           | Connecticut.....CT               | .....              |                                         |                                                  |                    |                                      |                    |
| 8.           | Delaware.....DE                  | ...B...            | All Policyholders.....                  | 2,516,576                                        | 2,541,977          |                                      |                    |
| 9.           | District of Columbia.....DC      | .....              |                                         |                                                  |                    |                                      |                    |
| 10.          | Florida.....FL                   | .....              |                                         |                                                  |                    |                                      |                    |
| 11.          | Georgia.....GA                   | .....              |                                         |                                                  |                    |                                      |                    |
| 12.          | Hawaii.....HI                    | .....              |                                         |                                                  |                    |                                      |                    |
| 13.          | Idaho.....ID                     | .....              |                                         |                                                  |                    |                                      |                    |
| 14.          | Illinois.....IL                  | .....              |                                         |                                                  |                    |                                      |                    |
| 15.          | Indiana.....IN                   | .....              |                                         |                                                  |                    |                                      |                    |
| 16.          | Iowa.....IA                      | .....              |                                         |                                                  |                    |                                      |                    |
| 17.          | Kansas.....KS                    | .....              |                                         |                                                  |                    |                                      |                    |
| 18.          | Kentucky.....KY                  | .....              |                                         |                                                  |                    |                                      |                    |
| 19.          | Louisiana.....LA                 | ...B...            | Louisiana Policyholders.....            |                                                  |                    | 102,269                              | 106,862            |
| 20.          | Maine.....ME                     | .....              |                                         |                                                  |                    |                                      |                    |
| 21.          | Maryland.....MD                  | .....              |                                         |                                                  |                    |                                      |                    |
| 22.          | Massachusetts.....MA             | ...B...            | Massachusetts Policyholders.....        |                                                  |                    | 734,547                              | 745,542            |
| 23.          | Michigan.....MI                  | .....              |                                         |                                                  |                    |                                      |                    |
| 24.          | Minnesota.....MN                 | .....              |                                         |                                                  |                    |                                      |                    |
| 25.          | Mississippi.....MS               | .....              |                                         |                                                  |                    |                                      |                    |
| 26.          | Missouri.....MO                  | .....              |                                         |                                                  |                    |                                      |                    |
| 27.          | Montana.....MT                   | .....              |                                         |                                                  |                    |                                      |                    |
| 28.          | Nebraska.....NE                  | .....              |                                         |                                                  |                    |                                      |                    |
| 29.          | Nevada.....NV                    | .....              |                                         |                                                  |                    |                                      |                    |
| 30.          | New Hampshire.....NH             | ...B...            | New Hampshire Policyholders.....        |                                                  |                    | 499,787                              | 507,370            |
| 31.          | New Jersey.....NJ                | .....              |                                         |                                                  |                    |                                      |                    |
| 32.          | New Mexico.....NM                | ...B...            | New Mexico Policyholders.....           |                                                  |                    | 125,653                              | 133,090            |
| 33.          | New York.....NY                  | ...B...            | All Policyholders.....                  | 2,782,310                                        | 2,819,136          |                                      |                    |
| 34.          | North Carolina.....NC            | .....              |                                         |                                                  |                    |                                      |                    |
| 35.          | North Dakota.....ND              | .....              |                                         |                                                  |                    |                                      |                    |
| 36.          | Ohio.....OH                      | .....              |                                         |                                                  |                    |                                      |                    |
| 37.          | Oklahoma.....OK                  | ...B...            | Oklahoma Policyholders.....             |                                                  |                    | 100,744                              | 106,665            |
| 38.          | Oregon.....OR                    | .....              |                                         |                                                  |                    |                                      |                    |
| 39.          | Pennsylvania.....PA              | .....              |                                         |                                                  |                    |                                      |                    |
| 40.          | Rhode Island.....RI              | .....              |                                         |                                                  |                    |                                      |                    |
| 41.          | South Carolina.....SC            | .....              |                                         |                                                  |                    |                                      |                    |
| 42.          | South Dakota.....SD              | .....              |                                         |                                                  |                    |                                      |                    |
| 43.          | Tennessee.....TN                 | ...C...            | Pledged for Reinsurance Collateral..... | 13,310,136                                       | 13,209,460         |                                      |                    |
| 44.          | Texas.....TX                     | .....              |                                         |                                                  |                    |                                      |                    |
| 45.          | Utah.....UT                      | .....              |                                         |                                                  |                    |                                      |                    |
| 46.          | Vermont.....VT                   | .....              |                                         |                                                  |                    |                                      |                    |
| 47.          | Virginia.....VA                  | .....              |                                         |                                                  |                    |                                      |                    |
| 48.          | Washington.....WA                | .....              |                                         |                                                  |                    |                                      |                    |
| 49.          | West Virginia.....WV             | .....              |                                         |                                                  |                    |                                      |                    |
| 50.          | Wisconsin.....WI                 | .....              |                                         |                                                  |                    |                                      |                    |
| 51.          | Wyoming.....WY                   | .....              |                                         |                                                  |                    |                                      |                    |
| 52.          | American Samoa.....AS            | .....              |                                         |                                                  |                    |                                      |                    |
| 53.          | Guam.....GU                      | .....              |                                         |                                                  |                    |                                      |                    |
| 54.          | Puerto Rico.....PR               | .....              |                                         |                                                  |                    |                                      |                    |
| 55.          | US Virgin Islands.....VI         | .....              |                                         |                                                  |                    |                                      |                    |
| 56.          | Northern Mariana Islands.....MP  | .....              |                                         |                                                  |                    |                                      |                    |
| 57.          | Canada.....CN                    | .....              |                                         |                                                  |                    |                                      |                    |
| 58.          | Aggregate Alien and Other.....OT | ...XXX...          | XXX.....                                | 0                                                | 0                  | 0                                    | 0                  |
| 59.          | Total.....                       | ...XXX...          | XXX.....                                | 18,609,022                                       | 18,570,573         | 1,688,653                            | 1,732,619          |

DETAILS OF WRITE-INS

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

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