



QUARTERLY STATEMENT

As of June 30, 2010
of the Condition and Affairs of the

PROASSURANCE NATIONAL CAPITAL INSURANCE COMPANY

| | | |
|---|---|---|
| NAIC Group Code.....2698, 2698 (Current Period) (Prior Period) | NAIC Company Code..... 41149 | Employer's ID Number..... 52-1194407 |
| Organized under the Laws of DISTRICT OF COLUMBIA | State of Domicile or Port of Entry DISTRICT OF COLUMBIA | Country of Domicile US |
| Incorporated/Organized..... June 24, 1980 | Commenced Business..... October 1, 1980 | |
| Statutory Home Office | 1115 30TH STREET, NW..... WASHINGTON DC 20007 <i>(Street and Number) (City or Town, State and Zip Code)</i> | |
| Main Administrative Office | 100 BROOKWOOD PLACE..... BIRMINGHAM AL 35209 <i>(Street and Number) (City or Town, State and Zip Code)</i> | 205-877-4400 <i>(Area Code) (Telephone Number)</i> |
| Mail Address | PO BOX 590009..... BIRMINGHAM AL 35259-0009 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i> | |
| Primary Location of Books and Records | 100 BROOKWOOD PLACE..... BIRMINGHAM AL 35209 <i>(Street and Number) (City or Town, State and Zip Code)</i> | 205-877-4400 <i>(Area Code) (Telephone Number)</i> |
| Internet Web Site Address | www.proassurance.com | |
| Statutory Statement Contact | ELLEN ANN MARCHMAN <i>(Name)</i> | 205-445-2638 <i>(Area Code) (Telephone Number) (Extension)</i> |
| | FinancialFilings@proassurance.com <i>(E-Mail Address)</i> | 205-868-4015 <i>(Fax Number)</i> |

OFFICERS

| Name | Title | Name | Title |
|---------------------------|-----------|----------------------------|-----------|
| 1. HOWARD HARLEY FRIEDMAN | PRESIDENT | 2. KATHRYN ANNE NEVILLE | SECRETARY |
| 3. EDWARD LEWIS RAND, JR. | TREASURER | 4. WILLIAM STANCIL STARNES | CHAIRMAN |

OTHER

| | | | |
|------------------------|----------------------------|---------------------|----------------------|
| VICTOR THOMAS ADAMO | VICE CHAIRMAN | JEFFREY LYNN BOWLBY | VICE PRESIDENT |
| HOWARD HARLEY FRIEDMAN | CHIEF UNDERWRITING OFFICER | FRANK BERRY O'NEIL | VICE PRESIDENT |
| EDWARD LEWIS RAND, JR. | VICE PRESIDENT | DARRYL KEITH THOMAS | CHIEF CLAIMS OFFICER |
| HAYES VANCE WHITESIDE | VICE PRESIDENT | | |

DIRECTORS OR TRUSTEES

| | | | |
|---------------------|------------------------|------------------------|-------------------------|
| VICTOR THOMAS ADAMO | HOWARD HARLEY FRIEDMAN | EDWARD LEWIS RAND, JR. | WILLIAM STANCIL STARNES |
| DARRYL KEITH THOMAS | | | |

State of..... ALABAMA
County of..... JEFFERSON

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) |
| HOWARD HARLEY FRIEDMAN | KATHRYN ANNE NEVILLE | EDWARD LEWIS RAND, JR. |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| PRESIDENT | SECRETARY | TREASURER |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This 14th day of August 2010

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 Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|--|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds..... | 177,818,003 | | 177,818,003 | 175,913,924 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | | | .0 | |
| 2.2 Common stocks..... | | | .0 | |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens..... | | | .0 | |
| 3.2 Other than first liens..... | | | .0 | |
| 4. Real estate: | | | | |
| 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 (\$.....1,045,766), cash equivalents (\$.....0) and short-term investments (\$.....9,199,569)..... | 10,245,335 | | 10,245,335 | 12,801,948 |
| 6. Contract loans (including \$.....0 premium notes)..... | | | .0 | |
| 7. Derivatives..... | | | .0 | |
| 8. Other invested assets..... | 491,900 | | 491,900 | 491,900 |
| 9. Receivables for securities..... | | | .0 | .223 |
| 10. Aggregate write-ins for invested assets..... | .0 | .0 | .0 | .0 |
| 11. Subtotals, cash and invested assets (Lines 1 to 10)..... | 188,555,238 | .0 | 188,555,238 | 189,207,995 |
| 12. Title plants less \$.....0 charged off (for Title insurers only)..... | | | .0 | |
| 13. Investment income due and accrued..... | 2,031,430 | | 2,031,430 | 2,139,979 |
| 14. Premiums and considerations: | | | | |
| 14.1 Uncollected premiums and agents' balances in the course of collection..... | 581,599 | | 581,599 | 601,842 |
| 14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 1,064,689 | | 1,064,689 | 2,658,513 |
| 14.3 Accrued retrospective premiums..... | | | .0 | |
| 15. Reinsurance: | | | | |
| 15.1 Amounts recoverable from reinsurers..... | 122 | | 122 | 158,089 |
| 15.2 Funds held by or deposited with reinsured companies..... | | | .0 | |
| 15.3 Other amounts receivable under reinsurance contracts..... | | | .0 | |
| 16. Amounts receivable relating to uninsured plans..... | | | .0 | |
| 17.1 Current federal and foreign income tax recoverable and interest thereon..... | | | .0 | |
| 17.2 Net deferred tax asset..... | 4,184,678 | 912,524 | 3,272,154 | 4,492,976 |
| 18. Guaranty funds receivable or on deposit..... | | | .0 | |
| 19. Electronic data processing equipment and software..... | 46,861 | | 46,861 | 40,134 |
| 20. Furniture and equipment, including health care delivery assets (\$.....0)..... | 53,456 | 53,456 | .0 | |
| 21. Net adjustment in assets and liabilities due to foreign exchange rates..... | | | .0 | |
| 22. Receivables from parent, subsidiaries and affiliates..... | 436,961 | | 436,961 | 59,500 |
| 23. Health care (\$.....0) and other amounts receivable..... | | | .0 | |
| 24. Aggregate write-ins for other than invested assets..... | 210,853 | 70,492 | 140,361 | 73,063 |
| 25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24)..... | 197,165,887 | 1,036,472 | 196,129,415 | 199,432,091 |
| 26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | .0 | |
| 27. Total (Lines 25 and 26)..... | 197,165,887 | 1,036,472 | 196,129,415 | 199,432,091 |

DETAILS OF WRITE-INS

| | | | | |
|--|---------|--------|---------|--------|
| 1001..... | | | .0 | |
| 1002..... | | | .0 | |
| 1003..... | | | .0 | |
| 1098. Summary of remaining write-ins for Line 10 from overflow page..... | .0 | .0 | .0 | .0 |
| 1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above)..... | .0 | .0 | .0 | .0 |
| 2401. Prepaid expenses..... | 63,576 | 63,576 | .0 | |
| 2402. Other assets..... | 6,916 | 6,916 | .0 | |
| 2403. State Premium Tax Recoverable..... | 140,361 | | 140,361 | 73,063 |
| 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)..... | 210,853 | 70,492 | 140,361 | 73,063 |

PROASSURANCE NATIONAL CAPITAL INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$...3,745,553)..... | 58,630,810 | 62,012,817 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses..... | | |
| 3. Loss adjustment expenses..... | 33,613,144 | 35,218,357 |
| 4. Commissions payable, contingent commissions and other similar charges..... | 130,126 | 328,033 |
| 5. Other expenses (excluding taxes, licenses and fees)..... | 217,952 | 550,597 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)..... | 10,648 | 188,053 |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))..... | 359,516 | 1,930,518 |
| 7.2 Net deferred tax liability..... | | |
| 8. Borrowed money \$.....0 and interest thereon \$.....0..... | | |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$...298,057 and including warranty reserves of \$.....0)..... | 14,421,174 | 15,866,740 |
| 10. Advance premium..... | 177,425 | 1,124,333 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders..... | | |
| 11.2 Policyholders..... | | |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)..... | 3,000,622 | 2,605,900 |
| 13. Funds held by company under reinsurance treaties..... | | |
| 14. Amounts withheld or retained by company for account of others..... | 736 | 3,663 |
| 15. Remittances and items not allocated..... | | |
| 16. Provision for reinsurance..... | 30,800 | 30,800 |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates..... | | |
| 18. Drafts outstanding..... | | |
| 19. Payable to parent, subsidiaries and affiliates..... | 286,204 | 112,414 |
| 20. Derivatives..... | | |
| 21. Payable for securities..... | | |
| 22. Liability for amounts held under uninsured plans..... | | |
| 23. Capital notes \$.....0 and interest thereon \$.....0..... | | |
| 24. Aggregate write-ins for liabilities..... | 248,096 | 952,744 |
| 25. Total liabilities excluding protected cell liabilities (Lines 1 through 24)..... | 111,127,253 | 120,924,969 |
| 26. Protected cell liabilities..... | | |
| 27. Total liabilities (Lines 25 and 26)..... | 111,127,253 | 120,924,969 |
| 28. Aggregate write-ins for special surplus funds..... | 1,170,075 | 1,589,115 |
| 29. Common capital stock..... | 1,000,000 | 1,000,000 |
| 30. Preferred capital stock..... | | |
| 31. Aggregate write-ins for other than special surplus funds..... | 0 | 0 |
| 32. Surplus notes..... | | |
| 33. Gross paid in and contributed surplus..... | 55,934,666 | 55,934,666 |
| 34. Unassigned funds (surplus)..... | 26,897,421 | 19,983,341 |
| 35. Less treasury stock, at cost: | | |
| 35.1 .....0.000 shares common (value included in Line 29 \$.....0)..... | | |
| 35.2 .....0.000 shares preferred (value included in Line 30 \$.....0)..... | | |
| 36. Surplus as regards policyholders (Lines 28 to 34, less 35)..... | 85,002,162 | 78,507,122 |
| 37. Totals..... | 196,129,415 | 199,432,091 |

DETAILS OF WRITE-INS

| | | |
|--|-----------|-----------|
| 2401. Litigation liability..... | 248,096 | 244,338 |
| 2402. Accrued Retrospective premiums based on experience..... | | 708,406 |
| 2403. | | |
| 2498. Summary of remaining write-ins for Line 24 from overflow page..... | 0 | 0 |
| 2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above)..... | 248,096 | 952,744 |
| 2801. Additional admitted deferred tax assets..... | 1,170,075 | 1,589,115 |
| 2802. | | |
| 2803. | | |
| 2898. Summary of remaining write-ins for Line 28 from overflow page..... | 0 | 0 |
| 2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above)..... | 1,170,075 | 1,589,115 |
| 3101. | | |
| 3102. | | |
| 3103. | | |
| 3198. Summary of remaining write-ins for Line 31 from overflow page..... | 0 | 0 |
| 3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)..... | 0 | 0 |

STATEMENT OF INCOME

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct..... (written \$.....5,886,033)..... | 8,307,956 | 7,767,991 | 15,047,062 |
| 1.2 Assumed..... (written \$.....0)..... | | | |
| 1.3 Ceded..... (written \$.....494,599)..... | 762,549 | 747,158 | 1,119,298 |
| 1.4 Net..... (written \$.....5,391,434)..... | 7,545,407 | 7,020,833 | 13,927,764 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$.....3,745,553): | | | |
| 2.1 Direct..... | 1,183,134 | 1,517,198 | (7,017,712) |
| 2.2 Assumed..... | | | |
| 2.3 Ceded..... | 525,081 | 478,763 | (130,187) |
| 2.4 Net..... | 658,053 | 1,038,435 | (6,887,525) |
| 3. Loss adjustment expenses incurred..... | 1,077,207 | 1,930,082 | 3,030,060 |
| 4. Other underwriting expenses incurred..... | 1,652,559 | 3,364,463 | 5,542,034 |
| 5. Aggregate write-ins for underwriting deductions..... | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5)..... | 3,387,819 | 6,332,980 | 1,684,569 |
| 7. Net income of protected cells..... | | | |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)..... | 4,157,588 | 687,853 | 12,243,195 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned..... | 3,689,348 | 4,068,091 | 7,869,553 |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....335,471..... | 623,017 | (824,080) | (45,667) |
| 11. Net investment gain (loss) (Lines 9 + 10)..... | 4,312,365 | 3,244,011 | 7,823,886 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....17)..... | (17) | (44,168) | (95,335) |
| 13. Finance and service charges not included in premiums..... | | 217 | 217 |
| 14. Aggregate write-ins for miscellaneous income..... | 59,152 | 54,890 | 32,304 |
| 15. Total other income (Lines 12 through 14)..... | 59,135 | 10,939 | (62,814) |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)..... | 8,529,088 | 3,942,803 | 20,004,268 |
| 17. Dividends to policyholders..... | | | |
| 18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)..... | 8,529,088 | 3,942,803 | 20,004,268 |
| 19. Federal and foreign income taxes incurred..... | 815,769 | (5,498,170) | (1,325,286) |
| 20. Net income (Line 18 minus Line 19) (to Line 22)..... | 7,713,319 | 9,440,973 | 21,329,554 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year..... | 78,507,122 | 93,569,346 | 93,569,347 |
| 22. Net income (from Line 20)..... | 7,713,319 | 9,440,973 | 21,329,554 |
| 23. Net transfers (to) from Protected Cell accounts..... | | | |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....648..... | 1,202 | (36,146) | 1,667,482 |
| 25. Change in net unrealized foreign exchange capital gain (loss)..... | | | |
| 26. Change in net deferred income tax..... | (1,562,786) | (7,136,081) | (7,907,990) |
| 27. Change in nonadmitted assets..... | 762,345 | 1,561,513 | 4,682,401 |
| 28. Change in provision for reinsurance..... | | | 13,800 |
| 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..... | | 5,500,000 | 5,500,000 |
| 33.2 Transferred to capital (Stock Dividend)..... | | | |
| 33.3 Transferred from capital..... | | | |
| 34. Net remittances from or (to) Home Office..... | | | |
| 35. Dividends to stockholders..... | | (39,000,000) | (39,000,000) |
| 36. Change in treasury stock..... | | | |
| 37. Aggregate write-ins for gains and losses in surplus..... | (419,040) | 391,202 | (1,347,471) |
| 38. Change in surplus as regards policyholders (Lines 22 through 37)..... | 6,495,040 | (29,278,539) | (15,062,225) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)..... | 85,002,162 | 64,290,806 | 78,507,122 |
| DETAILS OF WRITE-INS | | | |
| 0501. | | | |
| 0502. | | | |
| 0503. | | | |
| 0598. Summary of remaining write-ins for Line 5 from overflow page..... | 0 | 0 | 0 |
| 0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)..... | 0 | 0 | 0 |
| 1401. Miscellaneous income..... | 59,152 | 54,890 | 32,304 |
| 1402. | | | |
| 1403. | | | |
| 1498. Summary of remaining write-ins for Line 14 from overflow page..... | 0 | 0 | 0 |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)..... | 59,152 | 54,890 | 32,304 |
| 3701. Excess of net assets over carrying value of merged subsidiary..... | | 391,202 | 127,529 |
| 3702. Dissolution of subsidiaries..... | | | (1,475,000) |
| 3703. Additional admitted deferred tax assets..... | (419,040) | | 1,589,115 |
| 3798. Summary of remaining write-ins for Line 37 from overflow page..... | 0 | 0 | (1,589,115) |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)..... | (419,040) | 391,202 | (1,347,471) |

CASH FLOW

| | 1 Current Year to Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS | | | |
| 1. Premiums collected net of reinsurance..... | 7,161,722 | 8,147,514 | 15,952,619 |
| 2. Net investment income..... | 4,452,037 | 4,766,682 | 9,362,224 |
| 3. Miscellaneous income..... | 59,135 | 10,939 | (62,814) |
| 4. Total (Lines 1 through 3)..... | 11,672,894 | 12,925,135 | 25,252,029 |
| 5. Benefit and loss related payments..... | 6,564,513 | 15,173,054 | 34,505,171 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions..... | 2,360,516 | 3,594,965 | 5,184,699 |
| 8. Dividends paid to policyholders..... | | | |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)..... | 2,722,242 | 4,419,767 | (2,134,708) |
| 10. Total (Lines 5 through 9)..... | 11,647,271 | 23,187,786 | 37,555,162 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | 25,623 | (10,262,651) | (12,303,132) |
| CASH FROM INVESTMENTS | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | 26,552,018 | 10,604,945 | 29,885,744 |
| 12.2 Stocks..... | | | 6,582,571 |
| 12.3 Mortgage loans..... | | | |
| 12.4 Real estate..... | | | |
| 12.5 Other invested assets..... | | 300 | 300 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | 336,031 | (312,000) | |
| 12.7 Miscellaneous proceeds..... | 223 | | (297,147) |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 26,888,272 | 10,293,245 | 36,171,468 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds..... | 28,485,930 | 19,965,949 | 28,804,749 |
| 13.2 Stocks..... | | 6,160,854 | 6,160,854 |
| 13.3 Mortgage loans..... | | | |
| 13.4 Real estate..... | | | |
| 13.5 Other invested assets..... | | 16,300 | 16,300 |
| 13.6 Miscellaneous applications..... | | | 223 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 28,485,930 | 26,143,103 | 34,982,126 |
| 14. Net increase (decrease) in contract loans and premium notes..... | | | |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)..... | (1,597,658) | (15,849,858) | 1,189,342 |
| 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..... | | 5,891,202 | 5,627,531 |
| 16.3 Borrowed funds..... | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | | | |
| 16.5 Dividends to stockholders..... | | 9,356,935 | 39,000,000 |
| 16.6 Other cash provided (applied)..... | (984,578) | (18,356,285) | (17,683,606) |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | (984,578) | (21,822,018) | (51,056,075) |
| 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)..... | (2,556,613) | (47,934,527) | (62,169,866) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year..... | 12,801,948 | 74,971,813 | 74,971,813 |
| 19.2 End of period (Line 18 plus Line 19.1)..... | 10,245,335 | 27,037,286 | 12,801,948 |

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

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

NOTES TO FINANCIAL STATEMENTS**Note 1 - Summary of Significant Accounting Policies**

A. Accounting practices

The financial statements of ProAssurance National Capital Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the District of Columbia Department of Insurance, Securities and Banking (DISB).

The DISB recognizes only statutory accounting practices prescribed or permitted by the District of Columbia for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the District of Columbia Insurance Code. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the District of Columbia.

The term "None" or "No significant change" is used in the following footnotes to indicate that the Company does not have any items requiring disclosure under the respective footnote.

B through C – No significant change

Note 2 - Accounting Changes and Corrections of Errors

None.

Note 3 - Business Combinations and Goodwill

None.

Note 4 - Discontinued Operations

None.

Note 5 - Investments

A through C – No significant change

D. Loan-backed securities:

- (1) Prepayment assumptions for single-class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- (2) The Company has not recognized any other-than-temporary impairments of loan-backed securities for intent to sell or for inability to hold to recovery during 2010.
- (3) As of June 30, 2010, the Company holds no loan-backed securities that have other-than-temporary impairments recognized in earnings based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.
- (4) For all loan-backed securities held at June 30, 2010 for which fair value is less than cost, but which have had no other-than-temporary impairment recognized in earnings, the following table displays balances, according to duration of the loss position:

| | <u>Fair Value</u> | <u>Amortized Cost</u> | <u>Unrealized Loss</u> |
|---------------------|-------------------|-----------------------|------------------------|
| Less than 12 months | \$ 3,606 | \$ 3,610 | \$ (4) |
| Over 12 months | 278,566 | 286,609 | (8,043) |
| | <u>\$ 282,172</u> | <u>\$ 290,219</u> | <u>\$ (8,047)</u> |

- (5) The Company used pricing services in determining the fair value of its loan-backed securities. In determining that a security is not other-than-temporarily impaired, securities are analyzed for future cash flows by using current and expected losses, historical and expected prepayment speeds (based on Bloomberg and broker dealer survey values), and assumptions about recoveries relative to the seniority or subordination in the capital structure. If the results indicate that we will be able to maintain the current book yield, no other-than-temporary impairment is warranted.

E through G – No significant change

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

None.

NOTES TO FINANCIAL STATEMENTS**Note 7 - Investment Income**

No significant change.

Note 8 - Derivative Instruments

None.

Note 9 - Income Taxes**A. Components of DTAs and DTLs and valuation allowance**

The components of deferred tax assets (DTAs) and deferred tax liabilities (DTLs) at June 30, 2010 and December 31, 2009 are as follows:

| | 2010 | | | 2009 |
|--|--------------|-----------|--------------|----------------|
| | Ordinary | Capital | Total | Total |
| Total gross DTAs | \$ 4,201,182 | \$ 41,514 | \$ 4,242,696 | \$ 5,809,837 |
| Statutory valuation allowance | - | - | - | - |
| (1) Total adjusted gross DTAs | 4,201,182 | 41,514 | \$ 4,242,696 | \$ 5,809,837 |
| (2) Total DTLs | (58,018) | - | (58,018) | (61,725) |
| (3) Net Deferred Tax Asset (Liability) | | | \$ 4,184,678 | \$ 5,748,112 |
| (4) DTAs nonadmitted | | | (912,524) | (1,255,136) |
| (5) Net DTAs admitted | | | 3,272,154 | 4,492,976 |
| (6) Increase (decrease) for year of DTAs nonadmitted | | | \$ (342,612) | \$ (3,393,737) |

(1) The Company has elected to admit DTAs pursuant to paragraph 10e of SSAP 10R.

(2) DTAs admitted under paragraph 10e decreased in 2010 by \$419,040.

The additional admitted DTAs under paragraph 10e presented in the Capital and Surplus account reconciliation on the Statement of Income for June 30, 2010 differs from the presentation in the March 31, 2010 Quarterly Statement. The new presentation is based on guidance provided by regulators. The change in presentation has no financial impact on the Statement of Income and no impact on Surplus or Cash Flow.

(3) The change in the results of calculations under SSAP 10R are shown below:

| | | Increase / (Decrease) in 2010 | | |
|--|----------|-------------------------------|---------|----------------|
| | | Ordinary | Capital | Total |
| Prior taxes recoverable | 10a | \$ (2,088,092) | \$ - | \$ (2,088,092) |
| Expected to be recognized in one year * | 10bi | n/a | n/a | \$ 1,286,310 |
| Ten percent of adjusted surplus * | 10bii | n/a | n/a | \$ 1,265,904 |
| Offset existing DTLs | 10c | \$ (3,707) | \$ - | \$ (3,707) |
| Prior taxes recoverable | 10ei | \$ 1,065,610 | \$ 1 | \$ 1,065,611 |
| Expected to be realized in three years * | 10eii(a) | n/a | n/a | \$ (1,484,650) |
| Fifteen percent of adjusted surplus * | 10eii(b) | n/a | n/a | \$ 632,952 |
| Offset existing DTLs | 10eiii | \$ - | \$ - | \$ - |

* Admitted amount is lower of 10bi or 10bii and lower of 10eii(a) or 10eii(b)

(4) Changes in amounts calculated under SSAP 10R paragraph 10a - c and paragraph 10e and related differences:

| | Increase / (Decrease) in 2010 | | |
|--|-------------------------------|----------------|--------------|
| | With 10a - c | With 10e ** | Difference |
| Net adjusted DTAs admitted: | | | |
| Prior taxes recoverable | \$ (2,088,092) | \$ (1,022,482) | \$ 1,065,610 |
| Expected to be realized in one/three years | 1,286,310 | (198,340) | (1,484,650) |
| Offset existing DTLs | (3,707) | (3,707) | - |
| Admitted gross adjusted DTAs | (805,489) | (1,224,529) | (419,040) |
| DTLs | 3,707 | 3,707 | - |
| Net adjusted DTAs admitted | \$ (801,782) | \$ (1,220,822) | \$ (419,040) |
| Admitted assets | \$ (2,883,636) | \$ (3,302,676) | \$ (419,040) |
| Statutory surplus | \$ 6,914,080 | \$ 6,495,040 | \$ (419,040) |

**The Company anticipates that it will continue to meet the required RBC levels for eligibility to elect the application of paragraph 10e of SSAP 10R.

B. Unrecognized DTLs

The Company had no unrecognized deferred income tax liabilities at June 30, 2010.

NOTES TO FINANCIAL STATEMENTS

C. Current tax and change in deferred tax

(1) Current tax expense or benefit

| | <u>2010</u> | <u>2009</u> |
|--|---------------------|-----------------------|
| Federal income tax (benefit) | \$ 815,769 | \$ (1,325,286) |
| Capital gains tax (benefit) | 335,471 | (481,002) |
| Federal income tax provision (benefit) | <u>\$ 1,151,240</u> | <u>\$ (1,806,285)</u> |

(2) The tax effects of temporary differences that give rise to DTAs and DTLs are shown below:

| | <u>2010</u> | <u>2009</u> | <u>Change</u> | <u>Character</u> |
|----------------------------------|---------------------|---------------------|-----------------------|------------------|
| DTAs resulting from: | | | | |
| Unpaid loss and LAE | \$ 2,628,389 | \$ 3,639,977 | \$ (1,011,588) | Ordinary |
| Unearned premium | 1,021,902 | 1,238,963 | (217,061) | Ordinary |
| Unrealized losses | - | 648 | (648) | Ordinary |
| Other than temporary impairments | | | | |
| – fixed maturities | 41,514 | 41,514 | - | Capital |
| Compensation related | 18,674 | 116,948 | (98,274) | Ordinary |
| Nonadmitted assets | 43,382 | 43,624 | (242) | Ordinary |
| Subsidiary start-up costs | 263,089 | 263,089 | - | Ordinary |
| Alternative minimum tax | - | 230,875 | (230,875) | Ordinary |
| Accrued litigation liability | 86,834 | 85,518 | 1,316 | Ordinary |
| Other | 138,913 | 148,681 | (9,768) | Ordinary |
| Gross DTAs | <u>4,242,696</u> | <u>5,809,837</u> | <u>(1,567,141)</u> | |
| Statutory valuation allowance | - | - | - | |
| Adjusted gross DTAs | <u>4,242,696</u> | <u>5,809,837</u> | <u>(1,507,140)</u> | |
| Nonadmitted DTAs | (912,524) | (1,255,136) | 342,612 | |
| Admitted DTAs | <u>\$ 3,330,172</u> | <u>\$ 4,554,701</u> | <u>\$ (1,224,529)</u> | |
| DTLs resulting from: | | | | |
| Bond discount accretion | \$ 43,373 | \$ 47,080 | \$ 3,707 | Ordinary |
| Other | 14,645 | 14,645 | - | Ordinary |
| Total deferred tax liabilities | <u>\$ 58,018</u> | <u>\$ 61,725</u> | <u>\$ 3,707</u> | |
| Net admitted deferred tax assets | <u>\$ 3,272,154</u> | <u>\$ 4,492,976</u> | <u>\$ (1,220,822)</u> | |

(3) through (6) – None

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

The significant items causing differences between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

| | <u>Amount</u> | <u>Tax Effect</u> | <u>Effective Rate</u> |
|---|---------------------|---------------------|-----------------------|
| Income before income taxes | \$ 8,529,088 | | |
| Tax expense (benefit) for capital gains/losses above | 335,471 | | |
| | <u>\$ 8,864,559</u> | \$ 3,102,596 | 35.0% |
| Exempt interest and dividends | (1,118,881) | (391,608) | (4.4%) |
| Change in nonadmitted assets | 691 | 242 | 0.0% |
| Meals and entertainment | 6,488 | 2,271 | 0.0% |
| Other | 1,500 | 525 | 0.0% |
| Total statutory federal income taxes | <u>\$ 7,754,357</u> | <u>\$ 2,714,025</u> | <u>30.6%</u> |
| Income tax expense (benefit) - page 4, line 19 | | 815,769 | |
| Tax expense (benefit) capital gains - page 4, line 10 | | 335,471 | |
| | | <u>1,151,240</u> | |
| (Increase) decrease in net deferred tax assets | | 1,562,786 | |
| Total statutory federal income taxes | | <u>\$ 2,714,025</u> | |

E. Operating loss and tax credit carry forwards, and protective tax deposits

(1) The Company has no net operating loss or credit carryovers.

(2) The following table shows income tax expenses that are available for recoupment in the event of future losses:

| | Amount |
|------|-------------|
| 2010 | \$1,151,240 |
| 2009 | \$ - |
| 2008 | \$ 730,139 |

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

NOTES TO FINANCIAL STATEMENTS

F. Consolidated federal income tax return

- (1) The Company and the entities listed in Schedule Y from the 2009 annual statement, excluding American Medical Insurance Exchange, are included in the consolidated Federal Income Tax return of ProAssurance Corporation, the ultimate parent.
- (2) The method of allocation between the companies is subject to written agreement, approved by the Board of Directors. Allocation is based upon separate return calculations in proportion to the total taxes of the group.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 – Debt

A. Amount, interest, maturities, collateral, covenants – No significant change

B. Funding agreements with Federal Home Loan Bank (FHLB)

- (1) The Company is a member of the Federal Home Loan Bank (FHLB) of Atlanta. Through its membership, the Company has access to cash advances, but has not established a line of credit or utilized the arrangement to any material standard. The Company plans to utilize these funds for liquidity purposes or other operational needs if necessary. Any funds obtained from the FHLB Atlanta for use in general operations would be accounted for consistent with SSAP No. 15 - Debt and Holding Company Obligations as borrowed money. The table below indicates the amount of FHLB Atlanta stock purchased, collateral pledged, and assets and liabilities related to the agreement with FHLB Atlanta.

| | | 2010 | 2009 |
|-----|---|-------------|-------------|
| (2) | FHLB stock purchased/owned as part of the agreement | \$ 491,900 | \$ 491,900 |
| (3) | Collateral pledged to the FHLB | None | None |
| (4) | Borrowing capacity currently available | Unspecified | Unspecified |
| (5) | Agreement assets and liabilities | | |
| | Other Invested Assets (FHLB Capital Stock) | \$ 491,900 | \$ 491,900 |
| | Liabilities | None | None |

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

None.

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

See Note 21 - Events Subsequent.

Note 14 - Contingencies

A - D. No significant change.

- E. The Company has established a letter of credit in the amount of \$40,000 to secure the lease on office space commencing in November 2010 described in Note 15 - Leases. Non-specified securities in an equal amount were pledged to secure this letter of credit.

Note 15 - Leases

A. Lessee leasing arrangements

The Company leases real estate, office equipment, or off-site storage spaces in its operations. The real estate lease for the Company's District of Columbia office space is expiring on December 31, 2010. The Company has entered into a lease for different office space in the area beginning on November 1, 2010. The lease has an eleven year term, expiring on September 30, 2021. Rent payments will begin on October 1, 2011 and will escalate at an average of 2.8% per year for the remainder of the lease. A five year renewal option is available at the conclusion of the initial lease. As of June 30, 2010, the Company's future minimum annual commitments under non-cancelable leases are as follows:

| | | |
|-----------------|----|------------------|
| 2011 | \$ | 136,121 |
| 2012 | | 525,316 |
| 2013 | | 535,816 |
| 2014 | | 547,914 |
| Thereafter | | 4,172,794 |
| For all periods | \$ | <u>5,917,961</u> |

B. Lessor leasing arrangements – None

NOTES TO FINANCIAL STATEMENTS

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

None.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

None.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

None.

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

No significant change.

Note 20 - Other Items

A. Extraordinary items

On January 29, 2010 the Company received \$336,031 from the Reserve Primary Fund, the result of a November 27, 2009 US District Court decision that ordered the Reserve Primary Fund to distribute remaining assets on a pro-rata basis against open claims. The receipt is presented as a capital gain. Reserve Fund balances were nonadmitted as of December 31, 2008, and were impaired during the first quarter of 2009 in response to guidance from management of the Reserve.

B. No Significant Change

C. Other Disclosures

During 2009, in order to more evenly distribute renewals throughout the year, we offered early renewal to a number of insureds who otherwise would have had a first quarter 2010 renewal date. The shift in renewal dates reduced first quarter 2010 written premiums by approximately \$3.8 million as compared to first quarter 2009.

D through F – No significant change

Note 21 - Events Subsequent

Type I. Recognized Subsequent Events:

Subsequent events have been considered through August 4, 2010 for the statutory statement expected to be issued on August 13, 2010.

The Company declared an ordinary dividend of \$7,850,712 and an extraordinary dividend of \$17,149,288 payable to its parent on July 15, 2010. Stockholder dividends are accrued and charged to unassigned funds based on the declaration date as approved by the Board of Directors of the Company. The amounts to be paid were accrued effective July 15, 2010 and will be reported in Note 13 in the third quarter 2010 statutory statement.

The ordinary dividend of \$7,850,712 was paid on July 26, 2010. Assuming approval or non-disapproval by the DISB, the extraordinary dividend is expected to be paid no later than August 16, 2010.

Note 22 - Reinsurance

No significant change.

Note 23 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS**Note 24 - Change in Incurred Losses and Loss Adjustment Expenses**

A. Reasons for changes in prior year incurred

Combined reserves for incurred losses and loss adjustment expenses attributable to insured events as of December 31, 2009 were \$97,231,174. The following provides information concerning the re-estimation of those reserves during the six month period ended June 30, 2010:

| | |
|--|----------------------|
| Losses and Loss Adjustment Expenses December 31, 2009 | \$ 97,231,174 |
| Re-estimation of reserves (favorable) | (4,750,000) |
| Re-estimated December 31, 2009 Losses and Loss Adjustment Expenses | <u>\$ 92,481,174</u> |

The re-estimation amount above relates principally to the medical professional liability line of insurance, and is the result of ongoing analysis of recent loss trends. Original estimates are increased or decreased as additional information becomes available.

Note 25 - Intercompany Pooling Arrangements

None.

Note 26 - Structured Settlements

None.

Note 27 - Health Care Receivables

None.

Note 28 - Participating Policies

None.

Note 29 - Premium Deficiency Reserves

No significant change.

Note 30 - High Deductibles

No significant change.

Note 31 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

None.

Note 32 - Asbestos/Environmental Reserves

None.

Note 33 - Subscriber Savings Accounts

None.

Note 34 - Multiple Peril Crop Insurance

None.

Note 35 - Financial Guaranty Insurance

None.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No [X]

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

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

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

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

| 1 Name of Entity | 2 NAIC Company Code | 3 State of Domicile |
|---------------------|---------------------------|---------------------------|
| | | |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2006.....

6.2 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. 12/31/2006.....

6.3 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). 2/14/2008.....

6.4 By what department or departments?
DISTRICT OF COLUMBIA DEPARTMENT OF INSURANCE, SECURITIES AND BANKING

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

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

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

7.2 If yes, give full information:
.....
.....

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

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

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

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

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

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

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

9.11 If the response to 9.1 is No, please explain:
.....
.....

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
.....
.....

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

13. Amount of real estate and mortgages held in short-term investments: \$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]

14.2 If yes, please complete the following:

| | 1 | 2 |
|--|--|---|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds..... | \$0 | \$0 |
| 14.22 Preferred Stock..... | \$0 | \$0 |
| 14.23 Common Stock..... | \$0 | \$0 |
| 14.24 Short-Term Investments..... | \$0 | \$0 |
| 14.25 Mortgage Loans on Real Estate..... | \$0 | \$0 |
| 14.26 All Other..... | \$0 | \$0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)..... | \$0 | \$0 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above..... | \$0 | \$0 |

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]

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

16. 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 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

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

| 1 | 2 |
|----------------------|---|
| Name of Custodian(s) | Custodian Address |
| US BANK | 2204 LAKESHORE PLAZA, SUITE 302, BIRMINGHAM, AL 35209 |

16.2 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) |
| N/A | | |

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]

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

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

16.5 Identify all investment advisors, broker/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 | Name(s) | Address |
| 113972 | STANDISH MELLON ASSET MANAGEMENT | BNY MELLON CTR 210 WASHINGTON ST BOSTON MA 02108 |

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
 3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] No [X]
 4.2 If yes, complete the following schedule:

| 1 Line of Business | 2 Maximum Interest | 3 Disc. Rate | Total Discount | | | | Discount Taken During Period | | | |
|-----------------------|-----------------------|-----------------|--------------------|-----------------|-----------|------------|------------------------------|-----------------|------------|-------------|
| | | | 4 Unpaid Losses | 5 Unpaid LAE | 6 IBNR | 7 Total | 8 Unpaid Losses | 9 Unpaid LAE | 10 IBNR | 11 Total |
| | | | | | | 0 | | | | 0 |
| Total..... | XXX.. | XXX..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

5. Operating Percentages:
 5.1 A&H loss percent 0.0 %
 5.2 A&H cost containment percent 0.0 %
 5.3 A&H expense percent excluding cost containment expenses 0.0 %
 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0
 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
 6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1 NAIC Company Code | 2 Federal ID Number | 3 Name of Reinsurer | 4 Location | 5 Is Insurer Authorized? (YES or NO) |
|------------------------------|------------------------------|------------------------|---------------|---|
|------------------------------|------------------------------|------------------------|---------------|---|

NONE

PROASSURANCE NATIONAL CAPITAL INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| States, Etc. | 1 Active Status | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|-------------------------------------|--------------------|---------------------------|-------------------------|--|-------------------------|---------------------------|-------------------------|
| | | 2 Current Year to Date | 3 Prior Year to Date | 4 Current Year to Date | 5 Prior Year to Date | 6 Current Year to Date | 7 Prior Year to Date |
| 1. Alabama.....AL | N | | | | | | |
| 2. Alaska.....AK | N | | | | | | |
| 3. Arizona.....AZ | N | | | | | | |
| 4. Arkansas.....AR | N | | | | | | |
| 5. California.....CA | N | | | | | | |
| 6. Colorado.....CO | N | | | | | | |
| 7. Connecticut.....CT | N | | | | | | |
| 8. Delaware.....DE | L | | | 425,000 | 2,575,000 | 3,623,373 | 3,302,166 |
| 9. District of Columbia.....DC | L | 5,886,033 | 9,531,737 | 2,925,000 | 2,727,000 | 44,541,392 | 53,815,915 |
| 10. Florida.....FL | N | | | | | | |
| 11. Georgia.....GA | N | | | | | | |
| 12. Hawaii.....HI | N | | | | | | |
| 13. Idaho.....ID | N | | | | | | |
| 14. Illinois.....IL | N | | | | | | |
| 15. Indiana.....IN | N | | | | | | |
| 16. Iowa.....IA | N | | | | | | |
| 17. Kansas.....KS | N | | | | | | |
| 18. Kentucky.....KY | N | | | | | | |
| 19. Louisiana.....LA | N | | | | | | |
| 20. Maine.....ME | N | | | | | | |
| 21. Maryland.....MD | L | | 299,288 | 508,125 | 600,000 | 3,897,941 | 13,116,296 |
| 22. Massachusetts.....MA | N | | | | | | |
| 23. Michigan.....MI | N | | | | | | |
| 24. Minnesota.....MN | N | | | | | | |
| 25. Mississippi.....MS | N | | | | | | |
| 26. Missouri.....MO | N | | | | | | |
| 27. Montana.....MT | N | | | | | | |
| 28. Nebraska.....NE | N | | | | | | |
| 29. Nevada.....NV | N | | | | | | |
| 30. New Hampshire.....NH | N | | | | | | |
| 31. New Jersey.....NJ | N | | | | | | |
| 32. New Mexico.....NM | N | | | | | | |
| 33. New York.....NY | N | | | | | | |
| 34. North Carolina.....NC | N | | | | | | |
| 35. North Dakota.....ND | N | | | | | | |
| 36. Ohio.....OH | N | | | | | | |
| 37. Oklahoma.....OK | N | | | | | | |
| 38. Oregon.....OR | N | | | | | | |
| 39. Pennsylvania.....PA | N | | | | | | |
| 40. Rhode Island.....RI | N | | | | | | |
| 41. South Carolina.....SC | N | | | | | | |
| 42. South Dakota.....SD | N | | | | | | |
| 43. Tennessee.....TN | N | | | | | | |
| 44. Texas.....TX | N | | | | | | |
| 45. Utah.....UT | N | | | | | | |
| 46. Vermont.....VT | N | | | | | | |
| 47. Virginia.....VA | L | | | 149,443 | 4,412,491 | 10,736,807 | 17,808,560 |
| 48. Washington.....WA | N | | | | | | |
| 49. West Virginia.....WV | L | | | 32,500 | 519,231 | 1,481,870 | 2,514,370 |
| 50. Wisconsin.....WI | N | | | | | | |
| 51. Wyoming.....WY | N | | | | | | |
| 52. American Samoa.....AS | N | | | | | | |
| 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 |
| 59. Totals..... | (a).....5 | 5,886,033 | 9,831,025 | 4,040,068 | 10,833,722 | 64,281,383 | 90,557,307 |

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 |
| 5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)..... | XXX | 0 | 0 | 0 | 0 | 0 | 0 |

(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.

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

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

PART 1 – ORGANIZATIONAL CHART

NONE

PROASSURANCE NATIONAL CAPITAL INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

| Lines of Business | Current Year to Date | | | 4 Prior Year to Date Direct Loss Percentage |
|---|--------------------------------|--------------------------------|--------------------------------|--|
| | 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | |
| 1. Fire..... | | | 0.0 | |
| 2. Allied lines..... | | | 0.0 | |
| 3. Farmowners multiple peril..... | | | 0.0 | |
| 4. Homeowners multiple peril..... | | | 0.0 | |
| 5. Commercial multiple peril..... | | | 0.0 | |
| 6. Mortgage guaranty..... | | | 0.0 | |
| 8. Ocean marine..... | | | 0.0 | |
| 9. Inland marine..... | | | 0.0 | |
| 10. Financial guaranty..... | | | 0.0 | |
| 11.1. Medical professional liability - occurrence..... | 142,974 | 125,460 | 87.8 | 59.2 |
| 11.2. Medical professional liability - claims-made..... | 8,164,982 | 1,057,674 | 13.0 | 19.7 |
| 12. Earthquake..... | | | 0.0 | |
| 13. Group accident and health..... | | | 0.0 | |
| 14. Credit accident and health..... | | | 0.0 | |
| 15. Other accident and health..... | | | 0.0 | |
| 16. Workers' compensation..... | | | 0.0 | |
| 17.1 Other liability-occurrence..... | | | 0.0 | |
| 17.2 Other liability-claims made..... | | | 0.0 | |
| 17.3 Excess workers' compensation..... | | | 0.0 | |
| 18.1 Products liability-occurrence..... | | | 0.0 | |
| 18.2 Products liability-claims made..... | | | 0.0 | |
| 19.1, 19.2 Private passenger auto liability..... | | | 0.0 | |
| 19.3, 19.4 Commercial auto liability..... | | | 0.0 | |
| 21. Auto physical damage..... | | | 0.0 | |
| 22. Aircraft (all perils)..... | | | 0.0 | |
| 23. Fidelity..... | | | 0.0 | |
| 24. Surety..... | | | 0.0 | |
| 26. Burglary and theft..... | | | 0.0 | |
| 27. Boiler and machinery..... | | | 0.0 | |
| 28. Credit..... | | | 0.0 | |
| 29. International..... | | | 0.0 | |
| 30. Warranty..... | | | 0.0 | |
| 31. Reinsurance-nonproportional assumed property..... | XXX | XXX | XXX | XXX |
| 32. Reinsurance-nonproportional assumed liability..... | XXX | XXX | XXX | XXX |
| 33. Reinsurance-nonproportional assumed financial lines..... | XXX | XXX | XXX | XXX |
| 34. Aggregate write-ins for other lines of business..... | 0 | 0 | 0.0 | |
| 35. Totals..... | 8,307,956 | 1,183,134 | 14.2 | 19.5 |
| DETAILS OF WRITE-INS | | | | |
| 3401..... | | | 0.0 | |
| 3402..... | | | 0.0 | |
| 3403..... | | | 0.0 | |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0.0 | XXX |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)..... | 0 | 0 | 0.0 | |

PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business | 1 | 2 | 3 |
|---|--------------------|-------------------------|----------------------------|
| | Current Quarter | Current Year to Date | Prior Year Year to Date |
| 1. Fire..... | | | |
| 2. Allied lines..... | | | |
| 3. Farmowners multiple peril..... | | | |
| 4. Homeowners multiple peril..... | | | |
| 5. Commercial multiple peril..... | | | |
| 6. Mortgage guaranty..... | | | |
| 8. Ocean marine..... | | | |
| 9. Inland marine..... | | | |
| 10. Financial guaranty..... | | | |
| 11.1. Medical professional liability - occurrence..... | (546) | 142,974 | (23,657) |
| 11.2. Medical professional liability - claims made..... | 731,544 | 5,743,059 | 9,854,682 |
| 12. Earthquake..... | | | |
| 13. Group accident and health..... | | | |
| 14. Credit accident and health..... | | | |
| 15. Other accident and health..... | | | |
| 16. Workers' compensation..... | | | |
| 17.1 Other liability-occurrence..... | | | |
| 17.2 Other liability-claims made..... | | | |
| 17.3 Excess workers' compensation..... | | | |
| 18.1 Products liability-occurrence..... | | | |
| 18.2 Products liability-claims made..... | | | |
| 19.1 19.2 Private passenger auto liability..... | | | |
| 19.3 19.4 Commercial auto liability..... | | | |
| 21. Auto physical damage..... | | | |
| 22. Aircraft (all perils)..... | | | |
| 23. Fidelity..... | | | |
| 24. Surety..... | | | |
| 26. Burglary and theft..... | | | |
| 27. Boiler and machinery..... | | | |
| 28. Credit..... | | | |
| 29. International..... | | | |
| 30. Warranty..... | | | |
| 31. Reinsurance-nonproportional assumed property..... | XXX | XXX | XXX |
| 32. Reinsurance-nonproportional assumed liability..... | XXX | XXX | XXX |
| 33. Reinsurance-nonproportional assumed financial lines..... | XXX | XXX | XXX |
| 34. Aggregate write-ins for other lines of business..... | 0 | 0 | 0 |
| 35. Totals..... | 730,998 | 5,886,033 | 9,831,025 |
| DETAILS OF WRITE-INS | | | |
| 3401..... | | | |
| 3402..... | | | |
| 3403..... | | | |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0 |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)..... | 0 | 0 | 0 |

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|--|---|---|--|--|--|--|---|--|--------------------------------------|--|---|---|--|
| Years in Which Losses Occurred | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 2010 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2010 Loss and LAE Payments (Cols. 4 + 5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12) |
| 1. 2007 + Prior..... | 33,648 | 38,911 | 72,560 | 3,707 | 345 | 4,052 | 25,047 | 58 | 38,903 | 64,008 | (4,894) | 395 | (4,500) |
| 2. 2008..... | 7,098 | 5,890 | 12,987 | 2,203 | 130 | 2,333 | 6,013 | | 4,392 | 10,405 | 1,118 | (1,368) | (250) |
| 3. Subtotals 2008 + Prior..... | 40,746 | 44,801 | 85,547 | 5,910 | 475 | 6,385 | 31,060 | 58 | 43,295 | 74,413 | (3,776) | (973) | (4,750) |
| 4. 2009..... | 1,299 | 10,385 | 11,684 | 109 | 79 | 188 | 2,813 | 33 | 8,651 | 11,496 | 1,623 | (1,623) | 0 |
| 5. Subtotals 2009 + Prior..... | 42,045 | 55,187 | 97,231 | 6,019 | 554 | 6,573 | 33,873 | 91 | 51,946 | 85,909 | (2,153) | (2,596) | (4,750) |
| 6. 2010..... | XXX | XXX | XXX | XXX | 150 | 150 | XXX | 379 | 5,956 | 6,335 | XXX | XXX | XXX |
| 7. Totals..... | 42,045 | 55,187 | 97,231 | 6,019 | 704 | 6,723 | 33,873 | 470 | 57,902 | 92,244 | (2,153) | (2,596) | (4,750) |
| 8. Prior Year-End's Surplus As Regards Policyholders | 78,507 | | | | | | | | | | Col. 11, Line 7 As % of Col. 1, Line 7 | Col. 12, Line 7 As % of Col. 2, Line 7 | Col. 13, Line 7 As % of Col. 3, Line 7 |
| | | | | | | | | | | | 1. ....(5.1)% | 2. ....(4.7)% | 3. ....(4.9)% |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 |
| | | | | | | | | | | | | | 4. ....(6.0)% |

Q13

Statement for June 30, 2010 of the **PROASSURANCE NATIONAL CAPITAL INSURANCE COMPANY**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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.

| | Response |
|---|-----------------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? | YES |
| 3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |

Explanation:

- 1.
- 2.
- 3.

Bar Code:



Statement for June 30, 2010 of the **PROASSURANCE NATIONAL CAPITAL INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Statement of Income:

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 3704. Reclassification of additional admitted deferred tax assets to special surplus funds..... | | | (1,589,115) |
| 3797. Summary of remaining write-ins for Line 37..... | 0 | 0 | (1,589,115) |

PROASSURANCE NATIONAL CAPITAL INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 0 | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | | |
| 2.2 Additional investment made after acquisition..... | | |
| 3. Current year change in encumbrances..... | | |
| 4. Total gain (loss) on disposals..... | | |
| 5. Deduct amounts received on disposals..... | | |
| 6. Total foreign exchange change in book/adjusted carrying value..... | | |
| 7. Deduct current year's other than temporary impairment recognized..... | | |
| 8. Deduct current year's depreciation..... | | |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | 0 | 0 |
| 10. Deduct total nonadmitted amounts..... | | |
| 11. Statement value at end of current period (Line 9 minus Line 10)..... | 0 | 0 |

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year..... | 0 | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | | |
| 2.2 Additional investment made after acquisition..... | | |
| 3. Capitalized deferred interest and other..... | | |
| 4. Accrual of discount..... | | |
| 5. Unrealized valuation increase (decrease)..... | | |
| 6. Total gain (loss) on disposals..... | | |
| 7. Deduct amounts received on disposals..... | | |
| 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..... | | |
| 10. Deduct current year's other than temporary impairment recognized..... | | |
| 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 | 0 |
| 12. Total valuation allowance..... | | |
| 13. Subtotal (Line 11 plus Line 12)..... | 0 | 0 |
| 14. Deduct total nonadmitted amounts..... | | |
| 15. Statement value at end of current period (Line 13 minus Line 14)..... | 0 | 0 |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 491,900 | 475,900 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | | |
| 2.2 Additional investment made after acquisition..... | | 16,300 |
| 3. Capitalized deferred interest and other..... | | |
| 4. Accrual of discount..... | | |
| 5. Unrealized valuation increase (decrease)..... | | |
| 6. Total gain (loss) on disposals..... | | |
| 7. Deduct amounts received on disposals..... | | 300 |
| 8. Deduct amortization of premium and depreciation..... | | |
| 9. Total foreign exchange change in book/adjusted carrying value..... | | |
| 10. Deduct current year's other than temporary impairment recognized..... | | |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 491,900 | 491,900 |
| 12. Deduct total nonadmitted amounts..... | | |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 491,900 | 491,900 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year..... | 175,913,924 | 178,757,891 |
| 2. Cost of bonds and stocks acquired..... | 28,485,930 | 34,965,603 |
| 3. Accrual of discount..... | 60,014 | 97,540 |
| 4. Unrealized valuation increase (decrease)..... | 1,850 | 192,482 |
| 5. Total gain (loss) on disposals..... | 622,457 | 221,322 |
| 6. Deduct consideration for bonds and stocks disposed of..... | 26,552,018 | 36,468,315 |
| 7. Deduct amortization of premium..... | 714,154 | 1,401,755 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | | |
| 9. Deduct current year's other than temporary impairment recognized..... | | 450,844 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 177,818,003 | 175,913,924 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 177,818,003 | 175,913,924 |

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|--|---|-------------------------------------|-------------------------------------|---|---|--|---|---|
| | Book/Adjusted Carrying Value Beginning of Current Quarter | Acquisitions During Current Quarter | Dispositions During Current Quarter | Non-Trading Activity During Current Quarter | Book/Adjusted Carrying Value End of First Quarter | Book/Adjusted Carrying Value End of Second Quarter | Book/Adjusted Carrying Value End of Third Quarter | Book/Adjusted Carrying Value December 31 Prior Year |
| BONDS | | | | | | | | |
| 1. Class 1 (a)..... | 161,602,723 | 46,246,362 | 45,451,855 | 1,896,170 | 161,602,723 | 164,293,400 | | 160,961,053 |
| 2. Class 2 (a)..... | 24,912,821 | 2,170,493 | 2,474,171 | (2,205,580) | 24,912,821 | 22,403,564 | | 23,995,687 |
| 3. Class 3 (a)..... | 322,536 | | | (1,928) | 322,536 | 320,608 | | 322,819 |
| 4. Class 4 (a)..... | | | | | | | | |
| 5. Class 5 (a)..... | | | | | | | | |
| 6. Class 6 (a)..... | | | | | | | | |
| 7. Total Bonds..... | 186,838,080 | 48,416,855 | 47,926,026 | (311,338) | 186,838,080 | 187,017,572 | 0 | 185,279,559 |
| PREFERRED STOCK | | | | | | | | |
| 8. Class 1..... | | | | | | | | |
| 9. Class 2..... | | | | | | | | |
| 10. Class 3..... | | | | | | | | |
| 11. Class 4..... | | | | | | | | |
| 12. Class 5..... | | | | | | | | |
| 13. Class 6..... | | | | | | | | |
| 14. Total Preferred Stock..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Total Bonds and Preferred Stock..... | 186,838,080 | 48,416,855 | 47,926,026 | (311,338) | 186,838,080 | 187,017,572 | 0 | 185,279,559 |

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....9,199,569; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 Book/Adjusted Carrying Value | 2 Par Value | 3 Actual Cost | 4 Interest Collected Year To Date | 5 Paid for Accrued Interest Year To Date |
|----------------------|--------------------------------------|----------------|---------------------|---|--|
| 9199999. Totals..... | 9,199,569 | XXX | 9,199,569 | | |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 9,365,635 | 64,770,185 |
| 2. Cost of short-term investments acquired..... | 50,783,657 | 349,190,287 |
| 3. Accrual of discount..... | | |
| 4. Unrealized valuation increase (decrease)..... | | |
| 5. Total gain (loss) on disposals..... | | |
| 6. Deduct consideration received on disposals..... | 50,949,722 | 404,594,837 |
| 7. Deduct amortization of premium..... | | |
| 8. Total foreign exchange change in book/adjusted carrying value..... | | |
| 9. Deduct current year's other than temporary impairment recognized..... | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 9,199,569 | 9,365,635 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 9,199,569 | 9,365,635 |

**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

Cash Equivalents

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 0 | 10,793,082 |
| 2. Cost of cash equivalents acquired..... | 999,687 | 24,197,121 |
| 3. Accrual of discount..... | 313 | 3,797 |
| 4. Unrealized valuation increase (decrease)..... | | |
| 5. Total gain (loss) on disposals..... | | |
| 6. Deduct consideration received on disposals..... | 1,000,000 | 34,994,000 |
| 7. Deduct amortization of premium..... | | |
| 8. Total foreign exchange change in book/ adjusted carrying value..... | | |
| 9. Deduct current year's other than temporary impairment recognized..... | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 0 | 0 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 0 | 0 |

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends | 10 NAIC Designation or Market Indicator (a) |
|---|---|--------------|-----------------------|---|-----------------------------------|------------------|-----------------|--|--|
| Bonds - U.S. Government | | | | | | | | | |
| 912828 DM 9 | US TREASURY N/B..... | | ...04/14/2010 | DEUTSCHE BANK..... | |2,139,304 |2,000,000 |13,039 | 1..... |
| 912828 HA 1 | US TREASURY N/B..... | | ...04/13/2010 | DEUTSCHE BANK..... | |1,367,534 |1,250,000 |9,841 | 1..... |
| 912828 HH 6 | US TREASURY N/B..... | | ...06/02/2010 | DEUTSCHE BANK..... | |934,041 |850,000 |1,865 | 1..... |
| 912828 LY 4 | US TREASURY N/B..... | | ...04/14/2010 | BARCLAYS AMERICAN..... | |2,417,881 |2,500,000 |35,195 | 1..... |
| 912828 MR 8 | US TREASURY N/B..... | | ...04/13/2010 | BARCLAYS AMERICAN..... | |3,969,388 |4,000,000 |12,133 | 1..... |
| 0399999. | Total - Bonds - U.S. Government..... | | | | |10,828,148 |10,600,000 |72,073 |XXX..... |
| Bonds - All Other Government | | | | | | | | | |
| 683234 8K 7 | ONTARIO (PROVINCE OF)..... | A..... | ...04/07/2010 | SCOTIA MCLEOD INC..... | |553,180 |555,000 | | 1FE..... |
| 1099999. | Total - Bonds - All Other Government..... | | | | |553,180 |555,000 |0 |XXX..... |
| Bonds - Industrial and Miscellaneous | | | | | | | | | |
| 06051G DZ 9 | BANK OF AMERICA CORP..... | | ...04/15/2010 | BANK AMERICA..... | |1,071,677 |925,000 |27,233 | 1FE..... |
| 07383F A7 3 | Bear Stearns Comm'l Mtge Secs 2004-T14 A4..... | | ...04/15/2010 | DEUTSCHE BANK..... | |787,617 |750,000 |2,058 | 1FE..... |
| 171203 AC 6 | CFAST 2009-A A3..... | | ...04/21/2010 | ROYAL BANK OF SCOTLAND US..... | |950,053 |930,000 |801 | 1FE..... |
| 20047R AD 5 | Comm'l Mtge Pass Thru 2007-C9 AAB..... | | ...04/07/2010 | DEUTSCHE BANK..... | |305,678 |290,000 |515 | 1FE..... |
| 233835 AW 7 | DAIMLER FINANCE NA LLC..... | | ...04/28/2010 | BANK AMERICA..... | |500,967 |450,000 |13,650 | 2FE..... |
| 36828Q HJ 8 | GE Cap Comm'l Mtge 2004-C2 A4..... | | ...04/15/2010 | DEUTSCHE BANK..... | |832,969 |800,000 |2,066 | 1FE..... |
| 501044 CM 1 | KROGER CO/THE..... | | ...05/04/2010 | JEFFERIES & CO..... | |515,040 |500,000 |1,950 | 2FE..... |
| 62875U AA 3 | NBC UNIVERSAL..... | | ...04/27/2010 | J.P. MORGAN..... | |673,954 |675,000 | | 2FE..... |
| 652482 BX 7 | NEWS AMERICA INC..... | | ...04/19/2010 | JEFFERIES & CO..... | |480,533 |450,000 |4,732 | 2FE..... |
| 65476C AC 5 | NALT 2010-A A3..... | | ...05/19/2010 | J.P. MORGAN..... | |959,861 |960,000 | | 1FE..... |
| 90327M AD 0 | USAA Auto Trst 2008-1 A4..... | | ...04/23/2010 | WACHOVIA/FIRST UNION - ACQ BY WELLS 2009..... | |908,770 |875,000 |1,422 | 1FE..... |
| 92343V AM 6 | VERIZON COMMUNICATIONS..... | | ...04/19/2010 | JEFFERIES & CO..... | |548,990 |500,000 |593 | 1FE..... |
| 3899999. | Total - Bonds - Industrial & Miscellaneous..... | | | | |8,536,109 |8,105,000 |55,020 |XXX..... |
| 8399997. | Total - Bonds - Part 3..... | | | | |19,917,437 |19,260,000 |127,093 |XXX..... |
| 8399999. | Total - Bonds..... | | | | |19,917,437 |19,260,000 |127,093 |XXX..... |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... | | | | |19,917,437 |XXX..... |127,093 |XXX..... |

QE04

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|-------------|------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|---------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Forfeiture | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Maturity Date | NAIC Designation or Market Indicator (a) |

Bonds - U.S. Government

| | | | | | | | | | | | | | | | | | | | | | | |
|---------|---------------------------------|---|-----------|------------|-------------|---------|---------|---------|---------|---|-------|---|-------|---|---------|---|---|---|-------|------------|-----|--|
| 36202E | 2B | 4 | G2 4370 | 06/01/2010 | MBS PAYMENT | 119,173 | 119,173 | 122,562 | 119,582 | | (409) | | (409) | | 119,173 | | | 0 | 2,707 | 11/01/2038 | 1 | |
| 36202K | 2A | 2 | G2 8869 | 06/01/2010 | MBS PAYMENT | 736 | 736 | 752 | 737 | | (1) | | (1) | | 736 | | | 0 | 9 | 09/01/2021 | 1 | |
| 36203G | QN | 6 | GN 348861 | 06/01/2010 | MBS PAYMENT | 964 | 964 | 974 | 964 | | | | 0 | | 964 | | | 0 | 28 | 12/01/2020 | 1 | |
| 36203K | A4 | 6 | GN 351127 | 06/01/2010 | MBS PAYMENT | 312 | 312 | 316 | 312 | | | | 0 | | 312 | | | 0 | 9 | 10/01/2021 | 1 | |
| 36203L | LQ | 3 | GN 352335 | 06/01/2010 | MBS PAYMENT | 5 | 5 | 5 | 5 | | | | 0 | | 5 | | | 0 | | 04/01/2023 | 1 | |
| 36203T | BY | 0 | GN 358355 | 06/01/2010 | MBS PAYMENT | 174 | 174 | 176 | 174 | | | | 0 | | 174 | | | 0 | 5 | 03/01/2022 | 1 | |
| 36204F | FG | 4 | GN 368367 | 06/01/2010 | MBS PAYMENT | 259 | 259 | 274 | 259 | | | | 0 | | 259 | | | 0 | 9 | 10/01/2023 | 1 | |
| 36208D | M5 | 1 | GN 447780 | 06/01/2010 | MBS PAYMENT | 16 | 16 | 17 | 16 | | | | 0 | | 16 | | | 0 | 1 | 06/01/2015 | 1 | |
| 36209A | R8 | 5 | GN 465911 | 06/01/2010 | MBS PAYMENT | 445 | 445 | 431 | 445 | | | | 0 | | 445 | | | 0 | 14 | 10/01/2025 | 1 | |
| 36209P | SP | 3 | GN 477626 | 06/01/2010 | MBS PAYMENT | 136 | 136 | 139 | 136 | | | | 0 | | 136 | | | 0 | 4 | 07/01/2027 | 1 | |
| 362207 | YU | 0 | GN 299623 | 06/01/2010 | MBS PAYMENT | 186 | 186 | 188 | 186 | | | | 0 | | 186 | | | 0 | 5 | 01/01/2021 | 1 | |
| 36296Q | RM | 3 | GN 698092 | 06/01/2010 | MBS PAYMENT | 29,369 | 29,369 | 30,179 | 29,419 | | (50) | | (50) | | 29,369 | | | 0 | 561 | 01/01/2039 | 1 | |
| 0399999 | Total - Bonds - U.S. Government | | | | | 151,775 | 151,775 | 156,013 | 152,235 | 0 | (460) | 0 | (460) | 0 | 151,775 | 0 | 0 | 0 | 3,352 | XXX | XXX | |

QE05

Bonds - U.S. States, Territories and Possessions

| | | | | | | | | | | | | | | | | | | | | | | |
|---------|--|---|---------|------------|----------------------|-----------|-----------|-----------|-----------|---|---------|---|---------|---|-----------|---|--------|--------|--------|------------|-----|--|
| 677518 | 6C | 1 | OHIO ST | 04/14/2010 | DUNCAN-WILLIAMS, INC | 1,085,800 | 1,000,000 | 1,100,230 | 1,036,650 | | (4,812) | | (4,812) | | 1,031,838 | | 53,962 | 53,962 | 31,951 | 03/15/2012 | 1FE | |
| 1799999 | Total - Bonds - U.S. States, Territories & Possessions | | | | | 1,085,800 | 1,000,000 | 1,100,230 | 1,036,650 | 0 | (4,812) | 0 | (4,812) | 0 | 1,031,838 | 0 | 53,962 | 53,962 | 31,951 | XXX | XXX | |

Bonds - U.S. Political Subdivisions of States, Territories and Possessions

| | | | | | | | | | | | | | | | | | | | | | | |
|---------|--|---|--------------------------------|------------|----------------------|-----------|-----------|-----------|-----------|---|----------|---|----------|---|-----------|---|---------|---------|---------|------------|-----|--|
| 64966C | V2 | 4 | NEW YORK N Y | 04/20/2010 | GOLDMAN SACHS | 737,597 | 700,000 | 730,506 | 707,513 | | (1,440) | | (1,440) | | 706,073 | | 31,524 | 31,524 | 25,472 | 08/01/2011 | 1FE | |
| 696550 | FA | 5 | PALM BEACH CNTY FLA SCH BRD CT | 04/20/2010 | PIPER JAFFREY & CO | 1,715,424 | 1,600,000 | 1,769,168 | 1,662,739 | | (8,997) | | (8,997) | | 1,653,742 | | 61,682 | 61,682 | 64,044 | 08/01/2011 | 1FE | |
| 727199 | CL | 3 | PLANO TEX INDPT SCH DIST | 04/20/2010 | STIFEL NICOLAUS & CO | 51,670 | 50,000 | 52,995 | 50,427 | | (117) | | (117) | | 50,311 | | 1,359 | 1,359 | 1,808 | 02/15/2013 | 1FE | |
| 796236 | 7W | 1 | SAN ANTONIO TEX | 04/13/2010 | J.P. MORGAN | 1,823,377 | 1,725,000 | 1,837,315 | 1,759,163 | | (6,040) | | (6,040) | | 1,753,123 | | 70,254 | 70,254 | 60,615 | 08/01/2011 | 1FE | |
| 849476 | FP | 6 | SPRING BRANCH TEX INDPT SCH | 04/14/2010 | HUNTINGTON CAPITAL | 535,805 | 500,000 | 546,830 | 515,438 | | (2,160) | | (2,160) | | 513,279 | | 22,526 | 22,526 | 17,917 | 02/01/2012 | 1FE | |
| 2499999 | Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions | | | | | 4,863,873 | 4,575,000 | 4,936,814 | 4,695,280 | 0 | (18,754) | 0 | (18,754) | 0 | 4,676,528 | 0 | 187,345 | 187,345 | 169,856 | XXX | XXX | |

Bonds - U.S. Special Revenue and Special Assessment

| | | | | | | | | | | | | | | | | | | | | | |
|--------|----|---|--------------------------------|------------|---------------------------|-----------|-----------|-----------|-----------|--|---------|--|---------|--|-----------|--|--------|--------|--------|------------|-----|
| 13066Y | ED | 7 | CALIFORNIA ST DEPT WTR RES PWR | 04/20/2010 | WEDBUSH MORGAN SECURITIES | 550,165 | 500,000 | 546,490 | 520,631 | | (1,999) | | (1,999) | | 518,633 | | 31,532 | 31,532 | 12,840 | 05/01/2012 | 1FE |
| 19679H | BC | 5 | COLORADO WTR RES & PWR DEV AUT | 04/13/2010 | PRAGER, MCCARTHY & SEALY | 1,264,414 | 1,150,000 | 1,289,426 | 1,196,929 | | (4,821) | | (4,821) | | 1,192,108 | | 72,306 | 72,306 | 37,399 | 09/01/2012 | 1FE |
| 29270C | NK | 7 | ENERGY NORTHWEST WASH ELEC REV | 04/20/2010 | GOLDMAN SACHS | 1,177,429 | 1,115,000 | 1,206,820 | 1,141,137 | | (5,324) | | (5,324) | | 1,135,813 | | 41,615 | 41,615 | 47,480 | 07/01/2011 | 1FE |
| 311450 | EQ | 9 | FARMINGTON N M POLLUTN CTL REV | 04/01/2010 | PUT BY HOLDER | 750,000 | 750,000 | 750,000 | 750,000 | | | | 0 | | 750,000 | | | 0 | 13,313 | 04/01/2010 | 1FE |
| 31288G | 3S | 9 | FG C78009 | 06/01/2010 | MBS PAYMENT | 184 | 184 | 185 | 184 | | | | 0 | | 184 | | | 0 | 4 | 11/01/2031 | 1 |
| 31288J | RK | 4 | FG C79490 | 06/01/2010 | MBS PAYMENT | 2,473 | 2,473 | 2,594 | 2,478 | | (5) | | (5) | | 2,473 | | | 0 | 65 | 03/01/2032 | 1 |
| 3128H3 | ZP | 9 | FG E96150 | 06/01/2010 | MBS PAYMENT | 69,372 | 69,372 | 72,732 | 69,676 | | (305) | | (305) | | 69,372 | | | 0 | 1,416 | 10/01/2017 | 1 |
| 3128H4 | WA | 3 | FG E96941 | 06/01/2010 | MBS PAYMENT | 36,311 | 36,311 | 37,218 | 36,371 | | (60) | | (60) | | 36,311 | | | 0 | 667 | 10/01/2017 | 1 |
| 3128K8 | TQ | 9 | FG A47759 | 06/01/2010 | MBS PAYMENT | 35,372 | 35,372 | 34,372 | 35,213 | | 160 | | 160 | | 35,372 | | | 0 | 706 | 04/01/2035 | 1 |
| 3128M1 | LA | 5 | FG G12221 | 06/01/2010 | MBS PAYMENT | 45,996 | 45,996 | 45,734 | 45,968 | | 28 | | 28 | | 45,996 | | | 0 | 1,046 | 08/01/2020 | 1 |
| 3128M1 | PE | 3 | FG G12321 | 06/01/2010 | MBS PAYMENT | 43,156 | 43,156 | 42,910 | 43,126 | | 31 | | 31 | | 43,156 | | | 0 | 981 | 11/01/2020 | 1 |

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|----------------|----------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|---------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Forfeign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Maturity Date | NAIC Designation or Market Indicator (a) |
| 31296K LQ 4 | FG A11235..... | | 06/01/2010 | MBS PAYMENT..... | | 1,033 | 1,033 | 1,055 | 1,034 | | (1) | | (1) | | 1,033 | | | .0 | .29 | 02/01/2032 | 1..... |
| 31296N ZY 6 | FG A14359..... | | 06/01/2010 | MBS PAYMENT..... | | 24,241 | 24,241 | 24,785 | 24,263 | | (21) | | (21) | | 24,241 | | | .0 | .555 | 10/01/2032 | 1..... |
| 31297B JC 7 | FG A23859..... | | 06/01/2010 | MBS PAYMENT..... | | 78,677 | 78,677 | 76,599 | 78,377 | | 299 | | 299 | | 78,677 | | | .0 | 1,560 | 07/01/2033 | 1..... |
| 31353G PG 1 | FH 884023..... | | 06/15/2010 | VARIOUS..... | | 584 | 584 | 634 | 586 | | (1) | | (1) | | 584 | | | .0 | .30 | 05/01/2018 | 1..... |
| 313615 TW 6 | FN 50965..... | | 06/01/2010 | MBS PAYMENT..... | | 114 | 114 | 111 | 114 | | | | .0 | | 114 | | | .0 | .3 | 07/01/2022 | 1..... |
| 31371L 4L 0 | FN 255627..... | | 06/01/2010 | MBS PAYMENT..... | | 20,153 | 20,153 | 20,330 | 20,166 | | (13) | | (13) | | 20,153 | | | .0 | .430 | 07/01/2024 | 1..... |
| 31371L 4M 8 | FN 255628..... | | 06/01/2010 | MBS PAYMENT..... | | 23,239 | 23,239 | 23,820 | 23,276 | | (37) | | (37) | | 23,239 | | | .0 | .564 | 07/01/2024 | 1..... |
| 31371L 6C 8 | FN 255667..... | | 06/01/2010 | MBS PAYMENT..... | | 63,650 | 63,650 | 63,809 | 63,660 | | (11) | | (11) | | 63,650 | | | .0 | 1,392 | 09/01/2024 | 1..... |
| 31371L 6D 6 | FN 255668..... | | 06/01/2010 | MBS PAYMENT..... | | 22,877 | 22,877 | 23,396 | 22,902 | | (24) | | (24) | | 22,877 | | | .0 | .550 | 08/01/2024 | 1..... |
| 31371S QU 1 | FN 260667..... | | 06/01/2010 | MBS PAYMENT..... | | 39 | 39 | 38 | 39 | | | | .0 | | 39 | | | .0 | .1 | 02/01/2022 | 1..... |
| 31372C AX 6 | FN 268322..... | | 06/01/2010 | MBS PAYMENT..... | | 380 | 380 | 369 | 379 | | | | .0 | | 380 | | | .0 | .10 | 05/01/2022 | 1..... |
| 31372C MN 5 | FN 268665..... | | 06/01/2010 | MBS PAYMENT..... | | 338 | 338 | 328 | 338 | | | | .0 | | 338 | | | .0 | .9 | 12/01/2022 | 1..... |
| 31372D TM 8 | FN 269756..... | | 06/01/2010 | MBS PAYMENT..... | | 36 | 36 | 35 | 36 | | | | .0 | | 36 | | | .0 | .1 | 02/01/2023 | 1..... |
| 31372H RM 1 | FN 273292..... | | 06/01/2010 | MBS PAYMENT..... | | 3,029 | 3,029 | 2,944 | 3,028 | | 1 | | .1 | | 3,029 | | | .0 | .66 | 09/01/2023 | 1..... |
| 31372J 6Z 1 | FN 274588..... | | 06/01/2010 | MBS PAYMENT..... | | 569 | 569 | 553 | 568 | | | | .0 | | 569 | | | .0 | .12 | 11/01/2021 | 1..... |
| 31372J KM 4 | FN 274000..... | | 06/01/2010 | MBS PAYMENT..... | | 2,921 | 2,921 | 2,839 | 2,916 | | 5 | | .5 | | 2,921 | | | .0 | .79 | 07/01/2019 | 1..... |
| 31372P JR 1 | FN 278472..... | | 06/01/2010 | MBS PAYMENT..... | | 86 | 86 | 86 | 86 | | | | .0 | | 86 | | | .0 | .2 | 01/01/2024 | 1..... |
| 31372X ZK 1 | FN 286146..... | | 06/01/2010 | MBS PAYMENT..... | | 10 | 10 | 10 | 10 | | | | .0 | | 10 | | | .0 | | 05/01/2023 | 1..... |
| 31378T P2 5 | FN 408241..... | | 06/01/2010 | MBS PAYMENT..... | | 650 | 650 | 635 | 648 | | 2 | | .2 | | 650 | | | .0 | .16 | 02/01/2017 | 1..... |
| 31383S JZ 4 | FN 511580..... | | 06/01/2010 | MBS PAYMENT..... | | 2,567 | 2,567 | 2,525 | 2,565 | | 3 | | .3 | | 2,567 | | | .0 | .70 | 12/01/2013 | 1..... |
| 31390L GN 0 | FN 649205..... | | 06/01/2010 | MBS PAYMENT..... | | 16,130 | 16,130 | 16,958 | 16,174 | | (44) | | (44) | | 16,130 | | | .0 | .459 | 04/01/2030 | 1..... |
| 31390R E7 4 | FN 653658..... | | 06/01/2010 | MBS PAYMENT..... | | 14,505 | 14,505 | 15,249 | 14,524 | | (19) | | (19) | | 14,505 | | | .0 | .392 | 02/01/2031 | 1..... |
| 31391S TF 7 | FN 675650..... | | 06/01/2010 | MBS PAYMENT..... | | 47,151 | 47,151 | 49,273 | 47,231 | | (80) | | (80) | | 47,151 | | | .0 | 1,267 | 10/01/2031 | 1..... |
| 31391S U7 3 | FN 675706..... | | 06/01/2010 | MBS PAYMENT..... | | 92,661 | 92,661 | 96,512 | 92,889 | | (228) | | (228) | | 92,661 | | | .0 | 2,317 | 10/01/2031 | 1..... |
| 31391U W6 8 | FN 677569..... | | 06/01/2010 | MBS PAYMENT..... | | 472 | 472 | 483 | 474 | | (1) | | (1) | | 472 | | | .0 | .12 | 05/01/2031 | 1..... |
| 31391U YM 1 | FN 677616..... | | 06/01/2010 | MBS PAYMENT..... | | 94 | 94 | 96 | 94 | | | | .0 | | 94 | | | .0 | .2 | 11/01/2031 | 1..... |
| 313970 SC 0 | FG D32315..... | | 06/01/2010 | MBS PAYMENT..... | | 98 | 98 | 105 | 98 | | | | .0 | | 98 | | | .0 | .4 | 08/01/2016 | 1..... |
| 31400C AL 8 | FN 683211..... | | 06/01/2010 | MBS PAYMENT..... | | 149,234 | 149,234 | 153,291 | 149,244 | | (10) | | (10) | | 149,234 | | | .0 | 3,390 | 07/01/2029 | 1..... |
| 31400D X4 9 | FN 684799..... | | 06/01/2010 | MBS PAYMENT..... | | 59,315 | 59,315 | 61,748 | 59,411 | | (96) | | (96) | | 59,315 | | | .0 | 1,575 | 09/01/2032 | 1..... |
| 31400H HJ 5 | FN 687933..... | | 06/01/2010 | MBS PAYMENT..... | | 2,287 | 2,287 | 2,375 | 2,287 | | | | .0 | | 2,287 | | | .0 | .57 | 04/01/2032 | 1..... |
| 31400T GU 5 | FN 696911..... | | 06/01/2010 | MBS PAYMENT..... | | 1,122 | 1,122 | 1,146 | 1,123 | | (1) | | (1) | | 1,122 | | | .0 | .27 | 11/01/2031 | 1..... |
| 31401C FB 4 | FN 704062..... | | 06/01/2010 | MBS PAYMENT..... | | 1,333 | 1,333 | 1,362 | 1,335 | | (2) | | (2) | | 1,333 | | | .0 | .34 | 01/01/2032 | 1..... |
| 31401H 3J 9 | FN 709201..... | | 06/01/2010 | MBS PAYMENT..... | | 6,338 | 6,338 | 6,314 | 6,337 | | 1 | | .1 | | 6,338 | | | .0 | .151 | 05/01/2032 | 1..... |
| 31401H L9 1 | FN 708752..... | | 06/01/2010 | MBS PAYMENT..... | | 19,134 | 19,134 | 20,079 | 19,197 | | (63) | | (63) | | 19,134 | | | .0 | .427 | 11/01/2017 | 1..... |
| 31401J AC 2 | FN 709303..... | | 06/01/2010 | MBS PAYMENT..... | | 21,215 | 21,215 | 21,888 | 21,252 | | (36) | | (36) | | 21,215 | | | .0 | .452 | 07/01/2032 | 1..... |
| 31401L NU 3 | FN 711503..... | | 06/01/2010 | MBS PAYMENT..... | | 1,650 | 1,650 | 1,666 | 1,650 | | | | .0 | | 1,650 | | | .0 | .44 | 08/01/2032 | 1..... |

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--------------------|----------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|---------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Forfeign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value At Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Maturity Date | NAIC Designation or Market Indicator (a) |
| 31401L P8 0 | FN 711547..... | | 06/01/2010 | MBS PAYMENT..... | | 39,802 | 39,802 | 41,493 | 39,880 | | (78) | | (78) | | 39,802 | | | 0 | 1,074 | 01/01/2032 | 1..... |
| 31401L V5 9 | FN 711736..... | | 06/01/2010 | MBS PAYMENT..... | | 1,444 | 1,444 | 1,452 | 1,444 | | | | 0 | | 1,444 | | | 0 | 38 | 03/01/2032 | 1..... |
| 31401N GR 4 | FN 713108..... | | 06/01/2010 | MBS PAYMENT..... | | 1,939 | 1,939 | 1,950 | 1,940 | | (1) | | (1) | | 1,939 | | | 0 | 47 | 05/01/2032 | 1..... |
| 31401Y VD 4 | FN 722512..... | | 06/01/2010 | MBS PAYMENT..... | | 2,514 | 2,514 | 2,504 | 2,513 | | 1 | | 1 | | 2,514 | | | 0 | 49 | 06/01/2032 | 1..... |
| 31402A RB 4 | FN 723282..... | | 06/01/2010 | MBS PAYMENT..... | | 143,958 | 143,958 | 150,500 | 144,436 | | (478) | | (478) | | 143,958 | | | 0 | 3,076 | 07/01/2017 | 1..... |
| 31402D 5A 4 | FN 726341..... | | 06/01/2010 | MBS PAYMENT..... | | 1,870 | 1,870 | 1,875 | 1,870 | | (1) | | (1) | | 1,870 | | | 0 | 41 | 12/01/2017 | 1..... |
| 31402D XU 9 | FN 726191..... | | 06/01/2010 | MBS PAYMENT..... | | 1,845 | 1,845 | 1,850 | 1,845 | | (1) | | (1) | | 1,845 | | | 0 | 38 | 01/01/2018 | 1..... |
| 31402G SW 4 | FN 728733..... | | 06/01/2010 | MBS PAYMENT..... | | 1,257 | 1,257 | 1,278 | 1,258 | | (1) | | (1) | | 1,257 | | | 0 | 27 | 08/01/2032 | 1..... |
| 31402G WU 3 | FN 728859..... | | 06/01/2010 | MBS PAYMENT..... | | 744 | 744 | 749 | 745 | | | | 0 | | 744 | | | 0 | 20 | 03/01/2033 | 1..... |
| 31402H N8 0 | FN 729515..... | | 06/01/2010 | MBS PAYMENT..... | | 22,397 | 22,397 | 22,624 | 22,408 | | (12) | | (12) | | 22,397 | | | 0 | 539 | 01/01/2032 | 1..... |
| 31402H PX 3 | FN 729538..... | | 06/01/2010 | MBS PAYMENT..... | | 8,515 | 8,515 | 8,701 | 8,521 | | (6) | | (6) | | 8,515 | | | 0 | 192 | 08/01/2032 | 1..... |
| 31402Q Y3 9 | FN 735230..... | | 06/01/2010 | MBS PAYMENT..... | | 57,904 | 57,904 | 57,578 | 57,880 | | 24 | | 24 | | 57,904 | | | 0 | 1,423 | 11/01/2033 | 1..... |
| 31402Y T5 3 | FN 742272..... | | 06/01/2010 | MBS PAYMENT..... | | 3,176 | 3,176 | 3,137 | 3,175 | | 1 | | 1 | | 3,176 | | | 0 | 79 | 04/01/2033 | 1..... |
| 31403D DX 4 | FN 745418..... | | 06/01/2010 | MBS PAYMENT..... | | 95,774 | 95,774 | 95,134 | 95,715 | | 59 | | 59 | | 95,774 | | | 0 | 2,377 | 06/01/2035 | 1..... |
| 31403F JX 3 | FN 747378..... | | 06/01/2010 | MBS PAYMENT..... | | 14,350 | 14,350 | 14,244 | 14,344 | | 5 | | 5 | | 14,350 | | | 0 | 304 | 08/01/2032 | 1..... |
| 31403V ZZ 1 | FN 759592..... | | 06/01/2010 | MBS PAYMENT..... | | 29,750 | 29,750 | 30,461 | 29,769 | | (19) | | (19) | | 29,750 | | | 0 | 763 | 03/01/2033 | 1..... |
| 31404B 3A 8 | FN 764093..... | | 06/01/2010 | MBS PAYMENT..... | | 32,463 | 32,463 | 33,221 | 32,491 | | (29) | | (29) | | 32,463 | | | 0 | 738 | 05/01/2032 | 1..... |
| 31404S H3 2 | FN 777050..... | | 06/01/2010 | MBS PAYMENT..... | | 9,854 | 9,854 | 9,734 | 9,846 | | 8 | | 8 | | 9,854 | | | 0 | 201 | 01/01/2033 | 1..... |
| 31404V TS 7 | FN 780061..... | | 06/01/2010 | MBS PAYMENT..... | | 26,844 | 26,844 | 26,599 | 26,829 | | 14 | | 14 | | 26,844 | | | 0 | 549 | 02/01/2033 | 1..... |
| 31405R AQ 9 | FN 796615..... | | 06/01/2010 | MBS PAYMENT..... | | 68,674 | 68,674 | 68,256 | 68,645 | | 29 | | 29 | | 68,674 | | | 0 | 1,667 | 04/01/2034 | 1..... |
| 31406B CY 4 | FN 804787..... | | 06/01/2010 | MBS PAYMENT..... | | 13,955 | 13,955 | 14,269 | 13,969 | | (14) | | (14) | | 13,955 | | | 0 | 366 | 05/01/2034 | 1..... |
| 31406E DM 3 | FN 807508..... | | 06/01/2010 | MBS PAYMENT..... | | 26,702 | 26,702 | 27,303 | 26,743 | | (41) | | (41) | | 26,702 | | | 0 | 634 | 02/01/2034 | 1..... |
| 31406E LL 6 | FN 807731..... | | 06/01/2010 | MBS PAYMENT..... | | 26,372 | 26,372 | 26,978 | 26,419 | | (47) | | (47) | | 26,372 | | | 0 | 646 | 02/01/2034 | 1..... |
| 31407C J6 5 | FN 826585..... | | 06/01/2010 | MBS PAYMENT..... | | 78,552 | 78,552 | 75,974 | 78,406 | | 145 | | 145 | | 78,552 | | | 0 | 1,726 | 12/01/2034 | 1..... |
| 31407N 2C 6 | FN 836071..... | | 06/01/2010 | MBS PAYMENT..... | | 86,334 | 86,334 | 83,373 | 86,081 | | 254 | | 254 | | 86,334 | | | 0 | 1,910 | 04/01/2035 | 1..... |
| 31408A J3 5 | FN 845482..... | | 06/01/2010 | MBS PAYMENT..... | | 39,699 | 39,699 | 39,488 | 39,693 | | 6 | | 6 | | 39,699 | | | 0 | 1,032 | 10/01/2020 | 1..... |
| 31408A TC 4 | FN 845747..... | | 06/01/2010 | MBS PAYMENT..... | | 31,434 | 31,434 | 30,354 | 31,355 | | 79 | | 79 | | 31,434 | | | 0 | 771 | 06/01/2034 | 1..... |
| 31408E RU 8 | FN 849299..... | | 06/01/2010 | MBS PAYMENT..... | | 173,613 | 173,613 | 172,473 | 173,450 | | 163 | | 163 | | 173,613 | | | 0 | 4,318 | 09/01/2034 | 1..... |
| 31408J MU 2 | FN 852771..... | | 06/01/2010 | MBS PAYMENT..... | | 88,592 | 88,592 | 85,644 | 88,592 | | | | 0 | | 88,592 | | | 0 | 2,201 | 09/01/2035 | 1..... |
| 38373M PK 0 | GNR 2005-32 B..... | | 06/01/2010 | MBS PAYMENT..... | | 48,162 | 48,162 | 47,124 | 48,076 | | 87 | | 87 | | 48,162 | | | 0 | 880 | 10/01/2011 | 1..... |
| 38373M PT 1 | GNR 2005-29 A..... | | 06/01/2010 | MBS PAYMENT..... | | 18,714 | 18,714 | 18,144 | 18,688 | | 26 | | 26 | | 18,714 | | | 0 | 313 | 10/01/2013 | 1..... |
| 38373M RU 6 | GNR 2005-87 A..... | | 06/01/2010 | MBS PAYMENT..... | | 3,108 | 3,108 | 3,046 | 3,103 | | 6 | | 6 | | 3,108 | | | 0 | 58 | 09/01/2011 | 1..... |
| 38373M SB 7 | GNR 2005-90 A..... | | 06/01/2010 | MBS PAYMENT..... | | 4,191 | 4,191 | 4,044 | 4,184 | | 7 | | 7 | | 4,191 | | | 0 | 66 | 05/01/2013 | 1..... |
| 38373M SH 4 | GNR 2006-3 A..... | | 06/01/2010 | MBS PAYMENT..... | | 6,378 | 6,378 | 6,251 | 6,346 | | 32 | | 32 | | 6,378 | | | 0 | 111 | 12/01/2011 | 1..... |
| 38373M SP 6 | GNR 2006-6 A..... | | 06/01/2010 | MBS PAYMENT..... | | 49,342 | 49,342 | 48,355 | 49,259 | | 82 | | 82 | | 49,342 | | | 0 | 832 | 04/01/2011 | 1..... |
| 38373M SX 9 | GNR 2006-5 A..... | | 06/01/2010 | MBS PAYMENT..... | | 3,973 | 3,973 | 3,893 | 3,970 | | 3 | | 3 | | 3,973 | | | 0 | 70 | 07/01/2013 | 1..... |

QE05.2

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 CUSIP Identification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value At Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Maturity Date | 22 NAIC Design- ation or Market Indicator (a) |
|------------------------------|--|--------------------------------------|-----------------------|-----------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|---|--|---|--|--|---|--|---|--|------------------------|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 38373M TD 2 | GNR 2006-9 A..... | | 06/01/2010 | MBS PAYMENT..... | | 23,015 | 23,015 | 22,325 | 22,910 | | 105 | | 105 | | 23,015 | | | 0 | 458 | 03/01/2012 | 1..... |
| 38373M TS 9 | GNR 2006-18 A..... | | 06/01/2010 | MBS PAYMENT..... | | 80,595 | 80,595 | 79,789 | 80,505 | | 91 | | 91 | | 80,595 | | | 0 | 1,972 | 07/01/2011 | 1..... |
| 38373M TZ 3 | GNR 2006-19 A..... | | 06/01/2010 | MBS PAYMENT..... | | 109,163 | 109,163 | 103,705 | 108,712 | | 452 | | 452 | | 109,163 | | | 0 | 1,540 | 02/01/2012 | 1..... |
| 38374B QM 8 | GNR 2003-72 A..... | | 06/01/2010 | MBS PAYMENT..... | | 33,013 | 33,013 | 33,013 | 33,013 | | | | 0 | | 33,013 | | | 0 | 666 | 09/01/2010 | 1..... |
| 38374J E9 3 | GNR 2004-97 AB..... | | 06/01/2010 | MBS PAYMENT..... | | 5,036 | 5,036 | 4,820 | 5,024 | | 11 | | 11 | | 5,036 | | | 0 | 65 | 05/01/2012 | 1..... |
| 59465M LV 5 | MICHIGAN ST HSG DEV AUTH RENTA..... | | 04/01/2010 | CALLED BY ISSUER at 100.000 | | 35,000 | 35,000 | 35,453 | 35,242 | | (242) | | (242) | | 35,000 | | | 0 | 726 | 10/01/2013 | 1FE..... |
| 3199999. | Total - Bonds - U.S. Special Revenue & Assessment..... | | | | | 6,202,821 | 5,975,813 | 6,261,085 | 6,069,318 | | 0 | (11,952) | 0 | (11,952) | 6,057,367 | 0 | 145,453 | 145,453 | 166,509 | XXX... | XXX... |

Bonds - Industrial and Miscellaneous

QE05.3

| | | | | | | | | | | | | | | | | | | | | | |
|-------------|---|----|------------|--|--|-----------|-----------|-----------|-----------|--|---------|--|---------|--|-----------|--|----------|----------|--------|------------|----------|
| 00209A AE 6 | NEW CINGULAR WIRELESS SV..... | | 04/13/2010 | FIRST TENNESSEE..... | | 881,460 | 830,000 | 946,199 | 856,082 | | (6,384) | | (6,384) | | 849,698 | | 31,762 | 31,762 | 40,852 | 03/01/2011 | 1FE..... |
| 002824 AS 9 | ABBOTT LABORATORIES..... | | 04/13/2010 | CITIGROUP CAPITAL MARKETS | | 342,232 | 325,000 | 324,789 | 324,937 | | 13 | | 13 | | 324,950 | | 17,282 | 17,282 | 7,634 | 05/15/2011 | 1FE..... |
| 013817 AB 7 | ALCOA INC..... | | 04/13/2010 | JEFFERIES & CO..... | | 534,524 | 525,000 | 621,249 | 533,890 | | (4,431) | | (4,431) | | 529,459 | | 5,065 | 5,065 | 27,426 | 08/01/2010 | 2FE..... |
| 07383F XM 5 | Bear Stearns Comml Mtge Secs 2003-T12 A3 | | 06/01/2010 | MBS PAYMENT..... | | 17,326 | 17,326 | 17,402 | 17,325 | | 1 | | 1 | | 17,326 | | | 0 | 306 | 09/01/2012 | 1FE..... |
| 07387B CH 4 | Bear Stearns Comml Mtge Secs 2005-T20 A2 | | 06/01/2010 | MBS PAYMENT..... | | 2,744 | 2,744 | 2,759 | 2,744 | | | | 0 | | 2,744 | | | 0 | 70 | 10/01/2010 | 1FE..... |
| 073902 CE 6 | BEAR STEARNS COS LLC..... | | 04/13/2010 | HSBC SECURITIES LIMITED... CITIGROUP CAPITAL MARKETS | | 586,822 | 575,000 | 560,205 | 572,165 | | 987 | | 987 | | 573,152 | | 13,670 | 13,670 | 12,075 | 10/28/2010 | 1FE..... |
| 17275R AB 8 | CISCO SYSTEMS INC..... | | 04/13/2010 | CITIGROUP CAPITAL MARKETS | | 598,035 | 575,000 | 573,902 | 574,724 | | 69 | | 69 | | 574,793 | | 23,242 | 23,242 | 19,622 | 02/22/2011 | 1FE..... |
| 20030N AD 3 | COMCAST CORP..... | | 04/13/2010 | CITIGROUP CAPITAL MARKETS | | 343,193 | 330,000 | 338,102 | 331,974 | | (466) | | (466) | | 331,507 | | 11,686 | 11,686 | 10,638 | 03/15/2011 | 2FE..... |
| 38141G AZ 7 | GOLDMAN SACHS GROUP INC..... | | 04/22/2010 | BARCLAYS AMERICAN..... | | 103,886 | 100,000 | 121,245 | 103,268 | | (1,003) | | (1,003) | | 102,265 | | 1,621 | 1,621 | 5,385 | 01/15/2011 | 1FE..... |
| 38141G CG 7 | GOLDMAN SACHS GROUP INC..... | | 04/22/2010 | FIDELITY CAPITAL MARKETS.. | | 240,140 | 225,000 | 244,174 | 231,647 | | (763) | | (763) | | 230,884 | | 9,256 | 9,256 | 8,408 | 09/01/2012 | 1FE..... |
| 38141G EA 8 | GOLDMAN SACHS GROUP INC..... | | 04/22/2010 | CANTOR FITZGERALD..... | | 499,200 | 480,000 | 478,214 | 478,989 | | 57 | | 57 | | 479,047 | | 20,153 | 20,153 | 19,270 | 01/15/2015 | 1FE..... |
| 38141G FM 1 | GOLDMAN SACHS GROUP INC..... | | 04/23/2010 | MORGAN STANLEY..... | | 466,632 | 450,000 | 489,533 | 489,386 | | (1,243) | | (1,243) | | 488,142 | | (21,510) | (21,510) | 15,913 | 04/01/2018 | 1FE..... |
| 406216 AR 2 | HALLIBURTON COMPANY..... | | 04/13/2010 | JEFFERIES & CO..... | | 389,614 | 380,000 | 392,295 | 381,702 | | (620) | | (620) | | 381,082 | | 8,532 | 8,532 | 10,508 | 10/15/2010 | 1FE..... |
| 46625Y XL 2 | JP Morgan Comml Mtge Sec 2005-LDP5 A1 | | 04/01/2010 | MBS PAYMENT..... | | 350,754 | 350,754 | 351,622 | 350,754 | | | | 0 | | 350,754 | | | 0 | 5,887 | 04/01/2010 | 1FE..... |
| 59022H KZ 4 | ML Mtge Trst 2005-CK1 A1..... | | 06/01/2010 | MBS PAYMENT..... | | 24,967 | 24,967 | 25,029 | 24,967 | | | | 0 | | 24,967 | | | 0 | 528 | 09/01/2010 | 1FE..... |
| 61746W ES 5 | MSDW Capital 2001-PPM A2..... | | 06/01/2010 | MBS PAYMENT..... | | 3,033 | 3,033 | 3,355 | 3,063 | | (30) | | (30) | | 3,033 | | | 0 | 80 | 09/01/2011 | 1FE..... |
| 61746W ET 3 | MSDW Capital 2001-PPM A3..... | | 06/01/2010 | MBS PAYMENT..... | | 10,616 | 10,616 | 11,995 | 10,722 | | (106) | | (106) | | 10,616 | | | 0 | 285 | 09/01/2011 | 1FE..... |
| 61746W PE 4 | MSDW Capital 2002-TOP7 A1..... | | 06/01/2010 | MBS PAYMENT..... | | 7,907 | 7,907 | 8,592 | 7,985 | | (78) | | (78) | | 7,907 | | | 0 | 186 | 09/01/2010 | 1FE..... |
| 655844 AP 3 | NORFOLK SOUTHERN CORP..... | | 04/13/2010 | HSBC SECURITIES LIMITED... CITIGROUP CAPITAL MARKETS | | 629,100 | 600,000 | 639,894 | 610,041 | | (2,559) | | (2,559) | | 607,482 | | 21,618 | 21,618 | 27,113 | 02/15/2011 | 2FE..... |
| 66586G BZ 9 | NOTHERN TRUST COMPANY..... | | 04/13/2010 | CITIGROUP CAPITAL MARKETS | | 630,126 | 600,000 | 690,095 | 615,550 | | (3,765) | | (3,765) | | 611,785 | | 18,341 | 18,341 | 23,625 | 03/07/2011 | 1FE..... |
| 828807 BL 0 | SIMON PROPERTY GROUP LP..... | | 04/14/2010 | STIFEL NICOLAUS & CO..... | | 663,406 | 660,000 | 649,497 | 658,625 | | 906 | | 906 | | 659,530 | | 3,875 | 3,875 | 10,457 | 06/15/2010 | 1FE..... |
| 92344G AL 0 | VERIZON COMMUNICATIONS..... | | 04/13/2010 | BANK AMERICA..... | | 1,042,060 | 1,000,000 | 1,095,020 | 1,018,867 | | (5,920) | | (5,920) | | 1,012,946 | | 29,114 | 29,114 | 27,188 | 12/01/2010 | 1FE..... |
| 136375 BF 8 | CANADIAN NATL RAILWAY..... | A. | 04/13/2010 | HSBC SECURITIES LIMITED... CITIGROUP CAPITAL MARKETS | | 318,225 | 295,000 | 330,506 | 304,031 | | (1,418) | | (1,418) | | 302,613 | | 15,612 | 15,612 | 9,455 | 10/15/2011 | 1FE..... |

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 CUSIP Identification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value At Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Maturity Date | 22 NAIC Desig- nation or Market Indicator (a) |
|------------------------------|---|--------------------------------------|-----------------------|------------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|---|--|---|--|--|---|--|---|--|------------------------|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 202712 AE 5 | COMMONWEALTH BANK AUST..... | F.. | 04/13/2010 | CITIGROUP CAPITAL MARKETS | | 727,063 | 720,000 | 944,705 | 734,956 | | (10,470) | | (10,470) | | 724,487 | | 2,576 | 2,576 | 22,950 | 06/01/2010 | 1FE.... |
| 25156P AB 9 | DEUTSCHE TELEKOM INT FIN..... | F.. | 04/13/2010 | BANK AMERICA..... | | 1,012,900 | 1,000,000 | 1,137,120 | 1,015,909 | | (10,186) | | (10,186) | | 1,005,723 | | 7,177 | 7,177 | 28,569 | 06/15/2010 | 2FE.... |
| 25244S AB 7 | DIAGEO FINANCE BV..... | F.. | 04/13/2010 | CITIGROUP CAPITAL MARKETS | | 278,092 | 270,000 | 267,746 | 269,550 | | 103 | | 103 | | 269,653 | | 8,439 | 8,439 | 5,667 | 04/01/2011 | 1FE.... |
| 35177P AK 3 | FRANCE TELECOM..... | F.. | 04/13/2010 | CITIGROUP CAPITAL MARKETS | | 291,395 | 275,000 | 342,325 | 285,889 | | (2,674) | | (2,674) | | 283,215 | | 8,186 | 8,186 | 13,320 | 03/01/2011 | 1FE.... |
| 3899999. | Total - Bonds - Industrial & Miscellaneous..... | | | | | 10,995,452 | 10,632,347 | 11,607,569 | 10,809,742 | | 0 | | (49,980) | | 10,759,760 | | 235,697 | 235,697 | 353,417 | XXX.. | XXX.. |
| 8399997. | Total - Bonds - Part 4..... | | | | | 23,299,721 | 22,334,935 | 24,061,711 | 22,763,225 | | 0 | | (85,958) | | 22,677,268 | | 622,457 | 622,457 | 725,085 | XXX.. | XXX.. |
| 8399999. | Total - Bonds..... | | | | | 23,299,721 | 22,334,935 | 24,061,711 | 22,763,225 | | 0 | | (85,958) | | 22,677,268 | | 622,457 | 622,457 | 725,085 | XXX.. | XXX.. |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... | | | | | 23,299,721 | XXX..... | 24,061,711 | 22,763,225 | | 0 | | (85,958) | | 22,677,268 | | 622,457 | 622,457 | 725,085 | XXX.. | XXX.. |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

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

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

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

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

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

**Sch. DB-Pt D
NONE**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|-----------------|-----------|-----------------------|---|---|--|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |

Open Depositories

| | | | | | | | | |
|--|-------------|-------------|--------|--------|----------------|--------------|----------------|-------|
| BANK OF AMERICA..... ATLANTA, GA..... | ..... | ..... | ..... | ..... | .....5,056 |5,000 |6,937 | XXX.. |
| US BANK..... BIRMINGHAM, AL..... | ..... | ..... | ..... | ..... | .....1,299,905 |469,429 |957,258 | XXX.. |
| FEDERAL HOME LOAN BANK..... ATLANTA, GA..... | ..... | ..... | ..... | ..... | .....2,369 |2,369 |2,685 | XXX.. |
| WACHOVIA BANK..... BIRMINGHAM, AL..... | ..... | ..... | ..... | ..... | .....5,121 |5,040 |78,886 | XXX.. |
| 0199999. Total Open Depositories..... | ...XXX..... | ...XXX..... |0 |0 |1,312,451 |481,838 |1,045,766 | XXX.. |
| 0399999. Total Cash on Deposit..... | ...XXX..... | ...XXX..... |0 |0 |1,312,451 |481,838 |1,045,766 | XXX.. |
| 0599999. Total Cash..... | ...XXX..... | ...XXX..... |0 |0 |1,312,451 |481,838 |1,045,766 | XXX.. |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE

QE10



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Physicians - Including Surgeons and Osteopaths

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid | | 5 Direct Losses Incurred | Direct Losses Unpaid | | 8 Direct Losses Incurred But Not Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
| | | | 3 Amount | 4 Number of Claims | | 6 Amount Reported | 7 Number of Claims | |
| 1. Alabama.....AL | | | | | | | | |
| 2. Alaska.....AK | | | | | | | | |
| 3. Arizona.....AZ | | | | | | | | |
| 4. Arkansas.....AR | | | | | | | | |
| 5. California.....CA | | | | | | | | |
| 6. Colorado.....CO | | | | | | | | |
| 7. Connecticut.....CT | | | | | | | | |
| 8. Delaware.....DE | | | 425,000 | 1 | | 960,009 | 3 | 2,663,364 |
| 9. District of Columbia.....DC | 5,884,863 | 8,302,765 | 2,925,000 | 5 | 1,180,516 | 12,837,000 | 112 | 31,681,774 |
| 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 | | | | | | | | |
| 20. Maine.....ME | | | | | | | | |
| 21. Maryland.....MD | | | 508,125 | 2 | | 2,353,469 | 10 | 1,544,471 |
| 22. Massachusetts.....MA | | | | | | | | |
| 23. Michigan.....MI | | | | | | | | |
| 24. Minnesota.....MN | | | | | | | | |
| 25. Mississippi.....MS | | | | | | | | |
| 26. Missouri.....MO | | | | | | | | |
| 27. Montana.....MT | | | | | | | | |
| 28. Nebraska.....NE | | | | | | | | |
| 29. Nevada.....NV | | | | | | | | |
| 30. New Hampshire.....NH | | | | | | | | |
| 31. New Jersey.....NJ | | | | | | | | |
| 32. New Mexico.....NM | | | | | | | | |
| 33. New York.....NY | | | | | | | | |
| 34. North Carolina.....NC | | | | | | | | |
| 35. North Dakota.....ND | | | | | | | | |
| 36. Ohio.....OH | | | | | | | | |
| 37. Oklahoma.....OK | | | | | | | | |
| 38. Oregon.....OR | | | | | | | | |
| 39. Pennsylvania.....PA | | | | | | | | |
| 40. Rhode Island.....RI | | | | | | | | |
| 41. South Carolina.....SC | | | | | | | | |
| 42. South Dakota.....SD | | | | | | | | |
| 43. Tennessee.....TN | | | | | | | | |
| 44. Texas.....TX | | | | | | | | |
| 45. Utah.....UT | | | | | | | | |
| 46. Vermont.....VT | | | | | | | | |
| 47. Virginia.....VA | | | 149,443 | 1 | | 11,554,557 | 31 | (817,751) |
| 48. Washington.....WA | | | | | | | | |
| 49. West Virginia.....WV | | | 32,500 | 1 | | 253,000 | 2 | 1,228,870 |
| 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 Other Alien.....OT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals..... | 5,884,863 | 8,302,765 | 4,040,068 | 10 | 1,180,516 | 27,958,035 | 158 | 36,300,728 |

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Hospitals

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid | | 5 Direct Losses Incurred | Direct Losses Unpaid | | 8 Direct Losses Incurred But Not Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
| | | | 3 Amount | 4 Number of Claims | | 6 Amount Reported | 7 Number of Claims | |
| 1. Alabama.....AL | | | | | | | | |
| 2. Alaska.....AK | | | | | | | | |
| 3. Arizona.....AZ | | | | | | | | |
| 4. Arkansas.....AR | | | | | | | | |
| 5. California.....CA | | | | | | | | |
| 6. Colorado.....CO | | | | | | | | |
| 7. Connecticut.....CT | | | | | | | | |
| 8. Delaware.....DE | | | | | | | | |
| 9. District of Columbia.....DC | | | | | | | | |
| 10. Florida.....FL | | | | | | | | |
| 11. Georgia.....GA | | | | | | | | |
| 12. Hawaii.....HI | | | | | | | | |
| 13. Idaho.....ID | | | | | | | | |
| 14. Illinois.....IL | | | | | | | | |
| 15. Indiana.....IN | | | | | | | | |
| 16. Iowa.....IA | | | | | | | | |
| 17. Kansas.....KS | | | | | | | | |
| 18. Kentucky.....KY | | | | | | | | |
| 19. Louisiana.....LA | | | | | | | | |
| 20. Maine.....ME | | | | | | | | |
| 21. Maryland.....MD | | | | | | | | |
| 22. Massachusetts.....MA | | | | | | | | |
| 23. Michigan.....MI | | | | | | | | |
| 24. Minnesota.....MN | | | | | | | | |
| 25. Mississippi.....MS | | | | | | | | |
| 26. Missouri.....MO | | | | | | | | |
| 27. Montana.....MT | | | | | | | | |
| 28. Nebraska.....NE | | | | | | | | |
| 29. Nevada.....NV | | | | | | | | |
| 30. New Hampshire.....NH | | | | | | | | |
| 31. New Jersey.....NJ | | | | | | | | |
| 32. New Mexico.....NM | | | | | | | | |
| 33. New York.....NY | | | | | | | | |
| 34. North Carolina.....NC | | | | | | | | |
| 35. North Dakota.....ND | | | | | | | | |
| 36. Ohio.....OH | | | | | | | | |
| 37. Oklahoma.....OK | | | | | | | | |
| 38. Oregon.....OR | | | | | | | | |
| 39. Pennsylvania.....PA | | | | | | | | |
| 40. Rhode Island.....RI | | | | | | | | |
| 41. South Carolina.....SC | | | | | | | | |
| 42. South Dakota.....SD | | | | | | | | |
| 43. Tennessee.....TN | | | | | | | | |
| 44. Texas.....TX | | | | | | | | |
| 45. Utah.....UT | | | | | | | | |
| 46. Vermont.....VT | | | | | | | | |
| 47. Virginia.....VA | | | | | | | | |
| 48. Washington.....WA | | | | | | | | |
| 49. West Virginia.....WV | | | | | | | | |
| 50. Wisconsin.....WI | | | | | | | | |
| 51. Wyoming.....WY | | | | | | | | |
| 52. American Samoa.....AS | | | | | | | | |
| 53. Guam.....GU | | | | | | | | |
| 54. Puerto Rico.....PR | | | | | | | | |
| 55. US Virgin Islands.....VI | | | | | | | | |
| 56. Northern Mariana Islands.....MP | | | | | | | | |
| 57. Canada.....CN | | | | | | | | |
| 58. Aggregate Other Alien.....OT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

NONE

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid | | 5 Direct Losses Incurred | Direct Losses Unpaid | | 8 Direct Losses Incurred But Not Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
| | | | 3 Amount | 4 Number of Claims | | 6 Amount Reported | 7 Number of Claims | |
| 1. Alabama.....AL | | | | | | | | |
| 2. Alaska.....AK | | | | | | | | |
| 3. Arizona.....AZ | | | | | | | | |
| 4. Arkansas.....AR | | | | | | | | |
| 5. California.....CA | | | | | | | | |
| 6. Colorado.....CO | | | | | | | | |
| 7. Connecticut.....CT | | | | | | | | |
| 8. Delaware.....DE | | | | | | | | |
| 9. District of Columbia.....DC | 1,170 | 5,191 | | | 2,618 | | | 22,618 |
| 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 | | | | | | | | |
| 20. Maine.....ME | | | | | | | | |
| 21. Maryland.....MD | | | | | | | | |
| 22. Massachusetts.....MA | | | | | | | | |
| 23. Michigan.....MI | | | | | | | | |
| 24. Minnesota.....MN | | | | | | | | |
| 25. Mississippi.....MS | | | | | | | | |
| 26. Missouri.....MO | | | | | | | | |
| 27. Montana.....MT | | | | | | | | |
| 28. Nebraska.....NE | | | | | | | | |
| 29. Nevada.....NV | | | | | | | | |
| 30. New Hampshire.....NH | | | | | | | | |
| 31. New Jersey.....NJ | | | | | | | | |
| 32. New Mexico.....NM | | | | | | | | |
| 33. New York.....NY | | | | | | | | |
| 34. North Carolina.....NC | | | | | | | | |
| 35. North Dakota.....ND | | | | | | | | |
| 36. Ohio.....OH | | | | | | | | |
| 37. Oklahoma.....OK | | | | | | | | |
| 38. Oregon.....OR | | | | | | | | |
| 39. Pennsylvania.....PA | | | | | | | | |
| 40. Rhode Island.....RI | | | | | | | | |
| 41. South Carolina.....SC | | | | | | | | |
| 42. South Dakota.....SD | | | | | | | | |
| 43. Tennessee.....TN | | | | | | | | |
| 44. Texas.....TX | | | | | | | | |
| 45. Utah.....UT | | | | | | | | |
| 46. Vermont.....VT | | | | | | | | |
| 47. Virginia.....VA | | | | | | | | |
| 48. Washington.....WA | | | | | | | | |
| 49. West Virginia.....WV | | | | | | | | |
| 50. Wisconsin.....WI | | | | | | | | |
| 51. Wyoming.....WY | | | | | | | | |
| 52. American Samoa.....AS | | | | | | | | |
| 53. Guam.....GU | | | | | | | | |
| 54. Puerto Rico.....PR | | | | | | | | |
| 55. US Virgin Islands.....VI | | | | | | | | |
| 56. Northern Mariana Islands.....MP | | | | | | | | |
| 57. Canada.....CN | | | | | | | | |
| 58. Aggregate Other Alien.....OT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals..... | 1,170 | 5,191 | 0 | 0 | 2,618 | 0 | 0 | 22,618 |

DETAILS OF WRITE-INS

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

**Supplement A to Sch. T
NONE**

**Overflow Page
NONE**