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QUARTERLY STATEMENT

As of March 31, 2011

of the Condition and Affairs of the

JAMES RIVER INSURANCE COMPANY

NAIC Group Code.....3494, 3494 (Current Period) (Prior Period) | NAIC Company Code..... 12203 | Employer's ID Number..... 22-2824607

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

Incorporated/Organized..... June 30, 1987 | Commenced Business..... September 11, 1987

Statutory Home Office: 52 EAST GAY STREET….. COLUMBUS ..... OH 43215
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office: 6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... 23230 — (804) 289-2700
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address: P.O. BOX 27648….. RICHMOND ..... VA 23261
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records: 6641 WEST BROAD STREET, SUITE 300….. RICHMOND ..... VA ..... 23230 — (804) 289-2700
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: N/A

Statutory Statement Contact: BRUCE EDWARD SHORT — (804) 289-2150
(Name) (Area Code) (Telephone Number) (Extension)

Bruce.Short@jamesriverins.com — (804) 287-2804
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. RICHARD JOHN SCHMITZER	President	2. AMANDA ELIZABETH VIOL	Treasurer & Controller
3. PAMELA LLULL KNOWLES	Secretary	4.	

OTHER

GREGG THOMAS DAVIS	Chairman of the Board	BRUCE EDWARD SHORT	Vice President, Chief Financial Officer

DIRECTORS OR TRUSTEES

BRUCE EDWARD SHORT, RICHARD JOHN SCHMITZER, JOHN GORDON CLARKE, GREGG THOMAS DAVIS, RICHARD HAMILTON SEWARD

State of........
County of.....

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

(Signature)	(Signature)	(Signature)
RICHARD JOHN SCHMITZER	AMANDA ELIZABETH VIOL	PAMELA LLULL KNOWLES
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Treasurer & Controller	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of ____________________

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	332,398,485	0	332,398,485	328,726,509
2. Stocks:				
2.1 Preferred stocks	17,012,620	0	17,012,620	6,815,440
2.2 Common stocks	37,437,717	0	37,437,717	14,932,650
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $............0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....(1,393,081)), cash equivalents ($.....4,961,000) and short-term investments ($.....4,455,387)	8,023,306	0	8,023,306	42,406,028
6. Contract loans (including $..........0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	394,872,128	0	394,872,128	392,880,627
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	3,776,161	0	3,776,161	3,240,554
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	54,882,861	1,638,383	53,244,478	38,991,998
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
161. Amounts recoverable from reinsurers	10,863,438	0	10,863,438	11,980,126
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	10,384,527	2,973,011	7,411,516	6,904,439
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,597,245	0	1,597,245	1,597,245
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	476,376,360	4,611,394	471,764,966	455,594,989
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	476,376,360	4,611,394	471,764,966	455,594,989

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Insurance receivable	1,597,245	0	1,597,245	1,597,245
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,597,245	0	1,597,245	1,597,245

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....6,209,217)	108,217,443	113,832,759
2.	Reinsurance payable on paid losses and loss adjustment expenses	15,871,001	19,893,325
3.	Loss adjustment expenses	57,737,493	59,506,948
4.	Commissions payable, contingent commissions and other similar charges	121,578	532,095
5.	Other expenses (excluding taxes, licenses and fees)	0	0
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1	Current federal and foreign income taxes (including $..........0 on realized capital gains (losses))	3,108,991	1,499,701
7.2	Net deferred tax liability	0	0
8.	Borrowed money $..........0 and interest thereon $..........0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....58,992,601 and including warranty reserves of $..........0)	21,392,785	13,990,777
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	30,955,996	21,400,348
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	0	0
15.	Remittances and items not allocated	0	0
16.	Provision for reinsurance	433,428	433,428
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	1,192,728	2,663,356
20.	Derivatives	0	0
21.	Payable for securities	0	38,560
22.	Payable for securities lending	0	0
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	3,065,819	2,043,449
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	242,097,262	235,834,746
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	242,097,262	235,834,746
29.	Aggregate write-ins for special surplus funds	2,671,668	2,788,698
30.	Common capital stock	3,547,500	3,547,500
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	134,601,871	134,601,871
35.	Unassigned funds (surplus)	88,846,665	78,822,174
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)	0	0
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	229,667,704	219,760,243
38.	Totals	471,764,966	455,594,989

DETAILS OF WRITE-INS

2501.	Other liabilities	213,748	184,348
2502.	Deferred ceding commission	2,487,252	1,783,006
2503.	Excise tax payable	364,819	76,095
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,065,819	2,043,449
2901.	Additional admitted deferred tax assets	2,671,668	2,788,698
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	2,671,668	2,788,698
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	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 $.....29,570,819)	28,749,876	32,672,194	122,912,690
1.2 Assumed (written $.....27,871,124)	3,747,326	2,714,372	29,842,951
1.3 Ceded (written $.....41,806,846)	24,264,114	26,945,893	117,252,626
1.4 Net (written $.....15,635,097)	8,233,088	8,440,674	35,503,015
DEDUCTIONS:			
2. Losses incurred (current accident year $.....6,260,756):			
2.1 Direct	6,708,209	14,290,404	33,559,717
2.2 Assumed	1,357,900	1,502,088	19,319,380
2.3 Ceded	7,613,790	12,206,851	51,343,095
2.4 Net	452,319	3,585,640	1,536,002
3. Loss adjustment expenses incurred	2,238,411	2,247,017	16,792,480
4. Other underwriting expenses incurred	2,817,793	3,162,308	14,273,399
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	5,508,523	8,994,965	32,601,881
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	2,724,565	(554,292)	2,901,134
INVESTMENT INCOME			
9. Net investment income earned	4,680,711	5,532,023	24,759,493
10. Net realized capital gains (losses) less capital gains tax of $.....545,872	1,013,762	1,144,973	9,638,654
11. Net investment gain (loss) (Lines 9 + 10)	5,694,473	6,676,996	34,398,147
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $..........0 amount charged off $.....158,409)	(158,409)	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	(42)	(111)	(136,155)
15. Total other income (Lines 12 through 14)	(158,451)	(111)	(136,155)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	8,260,587	6,122,593	37,163,126
17. Dividends to policyholders	0	0	0
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)	8,260,587	6,122,593	37,163,126
19. Federal and foreign income taxes incurred	596,470	1,076,724	5,815,238
20. Net income (Line 18 minus Line 19) (to Line 22)	7,664,117	5,045,869	31,347,888
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	219,760,243	189,763,952	189,763,952
22. Net income (from Line 20)	7,664,117	5,045,869	31,347,888
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....118,094	575,007	1,560,950	10,914
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(1,753,220)	(435,977)	(5,060,774)
27. Change in nonadmitted assets	3,421,557	1,228,290	4,047,692
28. Change in provision for reinsurance	0	0	(349,428)
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	9,907,461	7,399,132	29,996,292
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	229,667,704	197,163,084	219,760,243

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
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	(42)	(111)	(136,155)
1402.	0	0	0
1403.	0	0	0
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)	(42)	(111)	(136,155)
3701. Additional admitted deferred tax assets	2,671,668	3,254,035	2,788,698
3702. Reclassification of additional admitted deferred tax assets to special surplus funds	(2,671,668)	(3,254,035)	(2,788,698)
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

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	10,956,523	20,743,023	48,447,924
2.	Net investment income	3,929,882	5,361,141	24,691,714
3.	Miscellaneous income	0	(111)	24,795
4.	Total (Lines 1 through 3)	14,886,405	26,104,053	73,164,434
5.	Benefit and loss related payments	8,946,130	12,892,031	21,206,275
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	7,234,788	8,269,809	33,552,929
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(466,948)	0	4,014,835
10.	Total (Lines 5 through 9)	15,713,970	21,161,840	58,774,039
11.	Net cash from operations (Line 4 minus Line 10)	(827,565)	4,942,214	14,390,395
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	43,231,637	21,801,890	189,724,112
	12.2 Stocks	0	0	674,873
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	0	0	20,000,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(3,843)	1,500	1,600
	12.7 Miscellaneous proceeds	0	250,741	555,738
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	43,227,794	22,054,130	210,956,323
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	44,980,594	18,480,047	176,139,768
	13.2 Stocks	31,962,039	0	15,554,467
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	0	4,000,000	4,000,000
	13.6 Miscellaneous applications	38,560	712,319	673,759
	13.7 Total investments acquired (Lines 13.1 to 13.6)	76,981,193	23,192,366	196,367,994
14.	Net increase (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(33,753,399)	(1,138,236)	14,588,329
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	198,242	148,000	1,151,717
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	198,242	148,000	1,151,717
	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)	(34,382,722)	3,951,978	30,130,440
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	42,406,028	12,275,587	12,275,587
	19.2 End of period (Line 18 plus Line 19.1)	8,023,306	16,227,565	42,406,028

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

20.0001	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of James River Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for purposes of determining its solvency under the Ohio Insurance Law. 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 state of Ohio.

The accompanying financial statements contain no differences as a result of practices prescribed or permitted by Ohio that differ from the NAIC's *Accounting Practices and Procedures Manual.*

C. Accounting Policies

Perpetual preferred stock is stated at fair market value. Mandatorily redeemable preferred stock is stated at amortized cost.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

(1) Prepayment assumptions for Mortgage-Backed Securities, Collateralized Mortgage Obligations and Other Structured Securities were generated using a purchased prepayment model. The prepayment model uses a number of factors to estimate prepayment activity including the time of year (seasonality), current levels of interest rates (refinancing incentive), economic activity (including housing turnover) and term and age of the underlying collateral (burnout, seasoning).

(2) At March 31, 2011, the Company held no securities with a recognized other-than-temporary impairment.

(3) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$ 0
2. 12 months or longer	$ 38,853

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	$ 0
2. 12 months or longer	$1,045,918

(4) Impairments are based on periodic analytical reviews. Analysis relies on actual collateral performance measurements including, but not limited to prepayment rates, default rates, delinquencies, and loss severity sourced through third party data providers.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

C. The Company was not involved in any wash sale transactions during the first quarter of 2011.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

For statutory accounting, certain investments are carried at fair value, while others may periodically be carried at fair value based on certain factors such as the NAIC's lower of cost or market rule or an impairment. Assets recorded at fair value are categorized based on an evaluation of the various inputs used to measure the fair value.

Three levels of inputs are used to measure fair value:

(1) Level 1: quoted prices in active markets for identical assets,
(2) Level 2: indirect observable inputs, including prices for similar assets and market corroborated inputs, and
(3) Level 3: unobservable inputs reflecting assumptions that market participants would use, including assumptions about risk.

Supporting documentation received from pricing vendors detailing the inputs, models and processes used in the vendor's evaluation process is used to determine the appropriate fair value hierarchy. Documentation from each pricing vendor is reviewed and monitored periodically to ensure they are consistent with pricing policy procedures. Market Information obtained from brokers with respect to security valuations is also considered in the pricing hierarchy.

NOTES TO FINANCIAL STATEMENTS

Note 20 - Fair Value Measurements (continued)

(1) Assets measured at fair value as of March 31, 2011 are summarized as follows:

	Quoted Prices in Active Markets Level 1	Significant Other Observable Inputs Level 2	Significant Unobservable Inputs Level 3	Total
Bonds - Industrial and Misc.	$ 0	$ 2,252,815	$ 18,821,818	$ 21,074,633
Perpetual Preferred Stock - Industrial and Misc.	0	10,977,700	0	10,977,700
Common Stock - Industrial and Misc.	25,448,724	734,100	124,878	26,307,702
Common Stock - Mutual Funds	5,044,790	0	0	5,044,790
Total assets at fair value	$ 30,493,514	$ 13,964,615	$ 18,946,696	$ 63,404,825

The Company held no liabilities measured at fair value as of March 31, 2011. There were no transfers between Level 1 and Level 2 for assets held at March 31, 2011.

(2) Rollforward of Level 3 Fair Value Measurements Above:

	Balance at 01/01/2011	Transfers in and out of Level 3 (a)	Amortization of discount	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases, issuances, sales and agreements	Balance at 03/31/2011
Bonds - Industrial	$ 9,397,452	$ 963,950	$ 64,654	$ 54,194	$ 135,040	$ 8,206,528	$ 18,821,818
Common Stock - Industrial	124,878	0	0	0	0	0	124,878
Total	$ 9,522,330	$ 963,950	$ 64,654	$ 54,194	$ 135,040	$ 8,206,528	$ 18,946,696

(a) Measurement basis changed from amortized cost to fair value based on NAIC designation

(3) Policy on Transfers Into and Out of Level 3

Transfers in and out of Level 3 are recognized based on the beginning of the reporting period.

(4) Input and Techniques Used for Level 2 and Level 3 Fair Values

Fair value measurements for fixed income and equity securities are based on values either published by the NAIC's Security Valuation Office (SVO) or from an external pricing source. Under certain circumstances, if neither an SVO price or Vendor price is available, a price may be obtained from a broker. Short term securities and cash equivalents are valued at amortized cost.

When published prices from the SVO are not available, the Company relies predominately on external pricing sources that have been evaluated and approved by the investment manager's pricing policy committee. Generally, external pricing service vendors use a pricing methodology involving the market approach, including pricing models, which use prices and relevant market information regarding a particular security or securities with similar characteristics to establish a valuation.

Investments for which external sources are not available or are determined by the investment manager not to be representative of fair value are recorded at fair value as determined by the investment manager. In determining the fair value of such investments, the investment manager considers one or more of the following factors: type of security held, convertibility or exchangeability of the security, redeemability of the security (including timing of such redemptions), application of industry accepted valuation models, recent trading activity, liquidity, estimates of liquidation value, purchase cost, and prices received for securities with similar terms of the same issuer or similar issuers. At March 31, 2011 there were no investments for which external sources were unavailable to determine fair value.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

The following table provides an analysis of the change in loss and loss adjustment expense reserves net of reinsurance recoverables for the indicated periods (in thousands):

	March 31, 2011	December 31, 2010
Balance at beginning of period	$ 173,340	$ 199,293
Loss and loss adjustment expense incurred:		
Current accident year	6,261	27,185
Prior accident years	(3,573)	(8,857)
	2,691	18,328
Loss and loss adjustment expense payments made for:		
Current accident year	(52)	4,457
Prior accident years	(10,024)	39,371
	(10,076)	44,281
Balance at end of period	$ 165,955	$ 173,340

Estimated reserves for unpaid losses and loss adjusting expenses as of December 31, 2010 were $173.3 million. During 2011, based on information obtained from investigation and litigation, the estimated cost of those prior year claims was decreased by approximately $3.6 million, primarily the result of a decrease in liability lines claims. In addition, payments of $10 million were made on the prior year claims, thus resulting in an estimated reserve for prior year unpaid claims as of March 31, 2011 of $159.7 million.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

No significant change.

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 [ ]

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. 12/31/2009.......................

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. 12/31/2009.......................

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). 8/6/2010...........................

6.4 By what department or departments?
Ohio Department of Insurance

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 [ ] No [X] 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 [ ] No [X]

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 [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 6,103,983	$ 6,085,225
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)	$ 6,103,983	$ 6,085,225
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 Name of Custodian(s)	2 Custodian Address
US Bank, N.A.	1025 Connecticut Ave, NW, Suite 517, Washington, DC 20036
US Bank, N.A.	One Federal St, Third Floor, Boston, MA 02110
Comerica Bank	411 West Lafayette, Detroit, MI 48226

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

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 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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 Central Registration Depository	2 Name(s)	3 Address
N/A	Gen Re - New England Asset Management, Inc.	76 Batterson Park Rd, Farmington, CT 06032
N/A	Angelo, Gordon & Co	245 Park Ave, New York, NY 10167

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	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	............0.0	..........0.000 %	0	0	0	0	0	0	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 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	E	518,761	502,775	107,420	(240)	2,758,420	3,181,721
2. Alaska AK	E	35,308	215,796	1,500	0	631,750	1,756,447
3. Arizona AZ	E	697,190	530,120	672,892	2,237	3,746,923	5,743,707
4. Arkansas AR	E	585,805	251,802	0	0	1,930,026	1,601,801
5. California CA	E	9,121,451	8,384,948	1,744,102	1,686,092	74,146,106	73,681,391
6. Colorado CO	E	475,473	453,835	2,151	55,986	6,897,899	6,166,878
7. Connecticut CT	E	(1,646)	170,217	(879)	133,000	1,242,971	1,609,704
8. Delaware DE	E	37,068	25,249	0	0	874,002	1,520,636
9. District of Columbia DC	E	36,738	72,198	0	5,500	542,013	950,628
10. Florida FL	E	1,851,927	1,788,233	1,849,778	7,482,424	19,254,197	21,462,357
11. Georgia GA	E	1,023,257	795,842	247,500	196,334	4,381,631	5,471,006
12. Hawaii HI	E	64,614	149,564	100,000	0	1,224,276	1,286,436
13. Idaho ID	E	216,485	142,956	0	0	1,221,857	986,402
14. Illinois IL	E	1,752,534	568,087	56,577	896,240	7,227,320	6,398,916
15. Indiana IN	E	107,970	48,157	14,600	47,671	2,894,366	2,923,752
16. Iowa IA	E	131,449	112,100	0	30,000	691,307	477,764
17. Kansas KS	E	92,423	66,973	115,000	0	952,495	1,162,393
18. Kentucky KY	E	133,805	137,058	125,088	23,000	1,167,977	1,515,336
19. Louisiana LA	E	892,690	1,020,739	220,278	675,320	13,324,661	13,138,734
20. Maine ME	E	24,072	23,800	0	0	263,208	311,293
21. Maryland MD	E	432,608	503,895	162,260	68,281	3,136,213	3,900,809
22. Massachusetts MA	E	273,423	328,224	32,629	26,398	4,507,858	4,537,102
23. Michigan MI	E	302,549	210,297	131,944	29,500	3,243,720	3,972,972
24. Minnesota MN	E	172,247	249,627	30,000	26,800	2,064,997	2,147,872
25. Mississippi MS	E	204,923	227,110	150,000	(5,000)	1,323,877	1,576,294
26. Missouri MO	E	256,045	263,554	255,000	48,646	3,293,673	3,262,470
27. Montana MT	E	33,214	98,487	0	0	382,381	665,229
28. Nebraska NE	E	31,179	75,817	0	0	1,291,276	1,809,043
29. Nevada NV	E	627,839	581,869	64,513	93,940	5,286,159	7,783,252
30. New Hampshire NH	E	81,216	87,745	0	0	476,730	288,386
31. New Jersey NJ	E	1,090,483	644,922	177,000	329,875	6,601,859	7,068,562
32. New Mexico NM	E	156,790	137,126	16,900	0	979,891	726,827
33. New York NY	E	1,080,684	1,109,655	658,500	308,668	13,359,233	14,237,862
34. North Carolina NC	E	304,052	445,862	445,000	162,628	3,489,560	4,906,164
35. North Dakota ND	E	94,816	2,942	0	(3,873)	1,033,429	749,207
36. Ohio OH	L	0	0	0	0	8	8
37. Oklahoma OK	E	263,850	198,896	1,239	27,845	3,255,224	2,060,965
38. Oregon OR	E	347,117	397,282	99,864	16,363	2,881,933	3,057,341
39. Pennsylvania PA	E	977,515	815,357	502,916	482,177	10,298,320	10,475,490
40. Rhode Island RI	E	73,247	73,982	0	1,000	1,766,838	1,123,110
41. South Carolina SC	E	181,354	162,869	59,681	(67)	2,081,992	2,250,920
42. South Dakota SD	E	40,291	50,998	0	0	319,831	233,387
43. Tennessee TN	E	311,565	359,881	0	3,100	2,269,616	2,239,140
44. Texas TX	E	2,510,958	2,753,901	942,423	714,750	30,832,871	31,780,704
45. Utah UT	E	143,648	109,097	0	0	1,232,283	1,119,849
46. Vermont VT	E	8,283	10,723	0	0	432,256	367,679
47. Virginia VA	E	556,937	587,452	185,878	28,920	9,101,366	10,028,811
48. Washington WA	E	774,182	681,475	969,037	36,448	7,127,837	7,352,839
49. West Virginia WV	E	59,307	(22,427)	0	(909)	447,773	156,932
50. Wisconsin WI	E	325,219	367,088	0	(13,332)	2,237,795	2,008,090
51. Wyoming WY	E	56,654	34,907	(2,750)	0	509,859	342,109
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	E	0	0	0	0	0	0
55. US Virgin Islands VI	E	1,250	(3,437)	0	0	223,250	72,408
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	(a) 1	29,570,819	27,005,625	10,138,041	13,615,722	270,863,313	283,649,135
DETAILS OF WRITE-INS							
5801.	XXX	0	0	0	0	0	0
5802.	XXX	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	117,125	(550,966)	(470.4)	(48.1)
2. Allied lines	984,450	(449,100)	(45.6)	55.7
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	0	0.0	0.0
5. Commercial multiple peril	0	0	0.0	0.0
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	0	0	0.0	0.0
9. Inland marine	12,636	(16,234)	(128.5)	50.5
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	72,711	22,543	31.0	39.3
11.2. Medical professional liability - claims-made	2,710,965	1,185,292	43.7	35.9
12. Earthquake	241,208	21,174	8.8	18.3
13. Group accident and health	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	0.0
16. Workers' compensation	0	0	0.0	0.0
17.1 Other liability-occurrence	13,021,484	4,766,789	36.6	45.7
17.2 Other liability-claims made	5,396,969	(68,276)	(1.3)	46.4
17.3 Excess workers' compensation	0	0	0.0	0.0
18.1 Products liability-occurrence	4,750,827	1,618,910	34.1	40.3
18.2 Products liability-claims made	1,441,501	178,474	12.4	38.7
19.1, 19.2 Private passenger auto liability	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability	0	(398)	0.0	0.0
21. Auto physical damage	0	0	0.0	0.0
22. Aircraft (all perils)	0	0	0.0	0.0
23. Fidelity	0	0	0.0	0.0
24. Surety	0	0	0.0	0.0
26. Burglary and theft	0	0	0.0	0.0
27. Boiler and machinery	0	0	0.0	0.0
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	0.0	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	0.0
35. Totals	28,749,876	6,708,208	23.3	43.7
DETAILS OF WRITE-INS				
3401.	0	0	0.0	0.0
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. 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	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	110,940	110,940	98,763
2. Allied lines	1,407,584	1,407,584	720,856
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	0	0	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	0	0	0
9. Inland marine	27,154	27,154	36,584
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	78,547	78,547	76,044
11.2 Medical professional liability - claims made	2,516,518	2,516,518	3,001,317
12. Earthquake	178,803	178,803	136,037
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	0	0	0
17.1 Other liability-occurrence	12,310,742	12,310,742	12,013,865
17.2 Other liability-claims made	5,612,519	5,612,519	5,687,247
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	5,700,458	5,700,458	3,533,054
18.2 Products liability-claims made	1,627,553	1,627,553	1,701,858
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	0	0	0
21. Auto physical damage	0	0	0
22. Aircraft (all perils)	0	0	0
23. Fidelity	0	0	0
24. Surety	0	0	0
26. Burglary and theft	0	0	0
27. Boiler and machinery	0	0	0
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
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	29,570,818	29,570,818	27,005,625
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
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

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + Prior	28,017	98,194	126,211	7,914	36	7,950	23,738	304	90,445	114,487	3,635	(7,409)	(3,774)
2. 2009	3,424	20,978	24,402	790	4	794	3,361	98	19,867	23,326	727	(1,009)	(282)
3. Subtotals 2009 + Prior	31,441	119,172	150,613	8,704	40	8,744	27,099	402	110,312	137,813	4,362	(8,418)	(4,056)
4. 2010	2,612	20,114	22,726	940	340	1,280	3,059	176	18,697	21,932	1,387	(901)	486
5. Subtotals 2010 + Prior	34,053	139,286	173,339	9,644	380	10,024	30,158	578	129,009	159,745	5,749	(9,319)	(3,570)
6. 2011	XXX	XXX	XXX	XXX	52	52	XXX	383	5,826	6,209	XXX	XXX	XXX
7. Totals	34,053	139,286	173,339	9,644	432	10,076	30,158	961	134,835	165,954	5,749	(9,319)	(3,570)
8. Prior Year-End's Surplus As Regards Policyholders	219,760										Col. 11, Line 7 As % of Col. 1, Line 7 1. 16.9 %	Col. 12, Line 7 As % of Col. 2, Line 7 2. (6.7)%	Col. 13, Line 7 As % of Col. 3, Line 7 3. (2.1)%
													Col. 13, Line 7 Line 8 4. (1.6)%

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
4.	Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.
2.
3.
4.

Bar Code:

* 1 2 2 0 3 2 0 1 1 4 9 0 0 0 0 0 1 *

* 1 2 2 0 3 2 0 1 1 3 6 5 0 0 0 0 1 *

* 1 2 2 0 3 2 0 1 1 5 0 5 0 0 0 0 1 *

Overflow Page for Write-Ins

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
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	0	16,212,108
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	4,000,000
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	8,797,899
5. Unrealized valuation increase (decrease)	0	(212,108)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	28,797,899
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

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	350,474,586	339,028,374
2. Cost of bonds and stocks acquired	76,942,631	191,694,235
3. Accrual of discount	560,105	2,077,032
4. Unrealized valuation increase (decrease)	886,060	221,610
5. Total gain (loss) on disposals	1,555,790	9,652,015
6. Deduct consideration for bonds and stocks disposed of	43,231,642	190,398,985
7. Deduct amortization of premium	338,708	1,784,733
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	14,962
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	386,848,822	350,474,586
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	386,848,822	350,474,586

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 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	302,718,423	354,825,845	405,746,371	(192,441)	251,605,456	0	0	302,718,423
2. Class 2 (a)	9,677,214	4,490,680	5,738	(9,902)	14,152,254	0	0	9,677,214
3. Class 3 (a)	13,851,801	943,750	790,969	2,426,304	16,430,886	0	0	13,851,801
4. Class 4 (a)	32,406,061	21,682,931	10,088,642	(2,005,641)	41,994,709	0	0	32,406,061
5. Class 5 (a)	11,448,150	6,828,357	1,857,330	137,605	16,556,782	0	0	11,448,150
6. Class 6 (a)	1,103,264	0	45,833	17,354	1,074,785	0	0	1,103,264
7. Total Bonds	371,204,913	388,771,563	418,534,883	373,279	341,814,872	0	0	371,204,913
PREFERRED STOCK								
8. Class 1	2,001,100	0	0	(2,001,100)	0	0	0	2,001,100
9. Class 2	2,900,400	7,100,435	0	2,073,625	12,074,460	0	0	2,900,400
10. Class 3	1,913,940	3,018,460	0	5,760	4,938,160	0	0	1,913,940
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	6,815,440	10,118,895	0	78,285	17,012,620	0	0	6,815,440
15. Total Bonds and Preferred Stock	378,020,353	398,890,458	418,534,883	451,564	358,827,492	0	0	378,020,353

(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 $.....9,416,387; 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	4,455,387	XXX	4,455,387	45	0

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	34,601,409	3,053,350
2. Cost of short-term investments acquired	21,177,422	61,764,431
3. Accrual of discount	7,028	9,335
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	3,737	1,598
6. Deduct consideration received on disposals	51,333,180	30,224,268
7. Deduct amortization of premium	1,029	3,037
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,455,387	34,601,409
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,455,387	34,601,409

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	7,877,000	10,641,000
2. Cost of cash equivalents acquired	322,613,547	2,340,378,535
3. Accrual of discount	44	3,049
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	106	2
6. Deduct consideration received on disposals	325,529,697	2,343,145,586
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,961,000	7,877,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,961,000	7,877,000

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

Statement for March 31, 2011 of the **JAMES RIVER INSURANCE COMPANY**

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 PS 3	UNITED STATES TREASURY NOTE		02/23/2011	GOLDMAN SACHS		1,366,626	1,375,000	1,747	1
0599999.	Total - Bonds - U.S. Government					1,366,626	1,375,000	1,747	XXX
Bonds - Industrial and Miscellaneous									
004403 AF 8	ACE CASH EXPRESS INC		02/28/2011	DIRECT		515,000	500,000	3,514	4FE
018606 AL 7	ALLIANCE HEALTHCARE SVCS		01/07/2011	DIRECT		235,000	250,000	2,278	4FE
037389 AK 9	AON CORP		03/01/2011	JEFFERIES & COMPANY INC		4,490,680	4,000,000	57,435	2FE
184502 BF 8	CLEAR CHANNEL COMMUNICAT		02/15/2011	DIRECT		750,000	750,000	0	5FE
191216 AP 5	COCA-COLA CO/THE		03/22/2011	CITIGROUP GLOBAL MARKETS		1,443,870	1,500,000	8,125	1FE
412690 AA 7	HARLAND CLARKE HOLDINGS		02/17/2011	DIRECT		534,000	600,000	800	5FE
63688R AD 9	NATIONAL MENTOR HOLDINGS		03/25/2011	DIRECT		425,250	450,000	7,969	5FE
674599 BX 2	OCCIDENTAL PETROLEUM COR		03/23/2011	MORGAN STANLEY & CO		1,064,380	1,000,000	13,406	1FE
80007P AG 4	SANDRIDGE ENERGY INC		02/25/2011	DIRECT		1,479,375	1,500,000	9,820	4FE
	FIRST DATA CORP B2 TERM LOAN		02/16/2011	CREDIT SUISSE FIRST BOSTON		220,225	230,000	0	3FE
	CLARKE AMERICAN		02/16/2011	VARIOUS		93,709	97,741	0	4FE
	CLARKE AMERICAN		02/16/2011	VARIOUS		35,022	36,529	0	4FE
	CLARKE AMERICAN		02/16/2011	VARIOUS		71,650	74,733	0	4FE
	CLARKE AMERICAN		02/16/2011	VARIOUS		46,288	48,279	0	4FE
	CLARKE AMERICAN		02/16/2011	VARIOUS		40,956	42,719	0	4FE
	INTELSAT JACKSON HOLDINGS		02/25/2011	CREDIT SUISSE FIRST BOSTON		972,500	1,000,000	0	4FE
	CLEAR CHANNEL COMMUNICATIONS		02/15/2011	VARIOUS		2,395,208	2,666,667	0	4FE
	SABRE INC		01/25/2011	BARCLAYS CAPITAL		224,956	239,315	0	4FE
	SABRE INC		01/25/2011	BARCLAYS CAPITAL		127,544	135,685	0	4FE
	COINMACH SERVICE CORP		02/16/2011	VARIOUS		1,780,313	1,875,000	0	5FE
	CMP SUSQUEHANNA CORP		02/11/2011	DEUTSCHE BANK		710,044	730,123	0	5FE
	CMP SUSQUEHANNA CORP		02/11/2011	DEUTSCHE BANK		19,331	19,877	0	4FE
	ENTERCOM RADIO LLC REVOLVER		03/30/2011	DIRECT		4,923	4,923	0	4FE
	ENTERCOM RADIO LLC REVOLVER		02/28/2011	DIRECT		19,692	19,692	0	4FE
	US AIRWAYS GROUP INC		02/16/2011	VARIOUS		2,261,008	2,456,250	0	4FE
	UNIVISION COMMUNICATIONS INC		02/25/2011	BARCLAYS CAPITAL		975,000	1,000,000	0	4FE
	FIRST DATA CORP B1		02/16/2011	CREDIT SUISSE FIRST BOSTON		723,525	770,000	0	3FE
	FENWAL INC TERM LOAN		12/16/2010	CITIGROUP GLOBAL MARKETS		129,585	148,887	0	4FE
	FENWAL INC FIRST LIEN LN B		12/16/2010	CITIGROUP GLOBAL MARKETS		755,969	868,567	0	4FE
	AVAYA INC		01/13/2011	VARIOUS		785,917	832,988	0	4FE
	CNO FINANCIAL GROUP INC		12/15/2010	MORGAN STANLEY & CO		225,000	225,000	0	4FE
	CONVATEC HEALTHCARE		01/21/2010	JP MORGAN SECURITIES INC		316,591	318,182	0	4FE
	FENWAL INC REVOLVING		12/10/2010	MORGAN STANLEY & CO		528,125	625,000	0	4FE
	SYNIVERSE HOLDINGS INC		01/21/2010	BARCLAYS CAPITAL		382,500	386,364	0	4FE
	TRANSTAR HOLDING		12/16/2010	RBC CAPITAL MARKETS		371,250	375,000	0	4FE
	TRAVELPORT DELAYED DRAW		01/14/2011	VARIOUS		158,721	169,238	0	4FE

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)
	TEGRANT CORP		12/13/2010	JP MORGAN SECURITIES INC.		1,125,000	1,125,000	0	5FE
	EQUIPOWER RESOURCES		01/26/2011	BARCLAYS CAPITAL		247,500	250,000	0	4FE
	NATIONAL MENTOR HOLDINGS		02/16/2011	UBS WARBURG		1,136,375	1,150,000	0	4FE
	REVEL AC		02/16/2011	JP MORGAN SECURITIES INC.		594,956	587,719	0	4FE
	TRAVELPORT SYNTHETIC		01/14/2011	VARIOUS		73,295	76,901	0	4FE
	TRAVELPORT TRABCHE B		01/14/2011	VARIOUS		354,592	372,496	0	4FE
	BURLINGTON COAT FACTORY		02/18/2011	JP MORGAN SECURITIES INC.		594,000	600,000	0	4FE
	BURLINGTON COAT FACTORY		02/18/2011	JP MORGAN SECURITIES INC.		594,000	600,000	0	4FE
	MEDIA GENERAL INC.		01/31/2011	BANK OF AMERICA		491,250	500,000	0	4FE
	ORIENTAL TRADING		02/11/2011	CREDIT SUISSE FIRST BOSTON		546,961	549,020	0	4FE
	PHYSICIAN ONCOLOGY SERVICES		02/28/2011	JEFFERIES & COMPANY INC.		760,337	768,017	0	4FE
	STAR TRIBUNE CO TERM A		03/01/2011	CREDIT SUISSE FIRST BOSTON		1,110,227	1,122,377	0	4FE
	STAR TRIBUNE CO LOAN B		03/01/2011	CREDIT SUISSE FIRST BOSTON		986,868	997,668	0	4FE
	TXU CORP FULLY FUNDED		02/28/2011	DEUTSCHE BANK		1,021,750	1,220,000	0	4FE
12500V AA 9	CCS INC.	I	02/17/2011	DIRECT		1,503,750	1,500,000	44,917	5FE
05565A AB 9	BNP PARIBAS	R	03/01/2011	MORGAN STANLEY & CO.		3,835,000	4,000,000	55,162	1FE
06738C AG 4	BARCLAYS BANK PLC	F	03/03/2011	UBS WARBURG		3,325,000	3,500,000	55,356	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					43,613,968	44,865,957	258,782	XXX
8399997.	Total - Bonds - Part 3					44,980,594	46,240,957	260,529	XXX
8399999.	Total - Bonds					44,980,594	46,240,957	260,529	XXX
Preferred Stocks - Industrial and Miscellaneous									
060505 68 2	BANK OF AMERICA CORP 7.25%		03/03/2011	JANNEY MONTGOMERY SCOTT	3,000.000	3,018,460	0.00	0	P3LFE
08449Q 20 3	BERKLEY (WR) CORP 6.750% 7/26/45		03/01/2011	JANNEY MONTGOMERY SCOTT	4,400.000	109,560	0.00	0	RP2LFE
949746 80 4	WELLS FARGO & COMPANY 7.5%		03/03/2011	JANNEY MONTGOMERY SCOTT	6,750.000	6,990,875	0.00	0	P2LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					10,118,895	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					10,118,895	XXX	0	XXX
8999999.	Total - Preferred Stocks					10,118,895	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
00206R 10 2	AT&T INC.		02/10/2011	BARCLAYS CAPITAL	28,600.000	806,446	XXX	0	L
02209S 10 3	ALTRIA GROUP INC.		02/10/2011	BARCLAYS CAPITAL	33,100.000	799,550	XXX	0	L
023608 10 2	AMEREN CORP		02/10/2011	BARCLAYS CAPITAL	27,900.000	799,681	XXX	0	L
110122 10 8	BRISTOL-MYERS SQUIBB COMPANY		02/10/2011	BARCLAYS CAPITAL	31,200.000	801,232	XXX	0	L
20825C 10 4	CONOCOPHILLIPS		02/15/2011	MERRILL LYNCH	15,500.000	1,140,244	XXX	0	L
30161N 10 1	EXELON CORPORATION		02/10/2011	BARCLAYS CAPITAL	18,500.000	801,411	XXX	0	L
337932 10 7	FIRSTENERGY CORP		02/10/2011	BARCLAYS CAPITAL	20,100.000	803,614	XXX	0	L
423074 10 3	HEINZ (HJ) COMPANY		02/15/2011	MERRILL LYNCH	23,800.000	1,144,147	XXX	0	L
494368 10 3	KIMBERLY CLARK CORPORATION		02/15/2011	MERRILL LYNCH	17,500.000	1,138,424	XXX	0	L
50075N 10 4	KRAFT FOODS INC-A		02/15/2011	MERRILL LYNCH	37,500.000	1,147,534	XXX	0	L
532457 10 8	LILLY (ELI) & COMPANY		02/10/2011	BARCLAYS CAPITAL	22,300.000	796,808	XXX	0	L
539830 10 9	LOCKHEED MARTIN CORPORATION		02/15/2011	MERRILL LYNCH	14,100.000	1,146,670	XXX	0	L

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)
717081 10 3	PFIZER INC.		02/10/2011	BARCLAYS CAPITAL	42,100.000	799,113	XXX	0	L
718172 10 9	PHILIP MORRIS INTERNATIONAL INC.		02/10/2011	BARCLAYS CAPITAL	13,500.000	800,219	XXX	0	L
743263 10 5	PROGRESS ENERGY INC.		02/15/2011	MERRILL LYNCH	25,300.000	1,153,774	XXX	0	L
842587 10 7	SOUTHERN COMPANY		02/10/2011	BARCLAYS CAPITAL	21,400.000	800,683	XXX	0	L
871829 10 7	SYSCO CORPORATION		02/15/2011	MERRILL LYNCH	40,900.000	1,150,321	XXX	0	L
92857W 20 9	VODAFONE GROUP PLC-SPONS	R	02/10/2011	BARCLAYS CAPITAL	27,300.000	800,261	XXX	0	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					16,830,132	XXX	0	XXX
Common Stocks - Mutual Funds									
464288 28 1	ISHARES JP MORGAN EM BOND FD		02/15/2011	SANFORD BERNSTEIN	24,000.000	2,505,962	XXX	0	L
95766E 10 3	WESTERN ASSET EMG MKTS INC 2		03/24/2011	VARIOUS	191,500.000	2,507,050	XXX	0	L
9299999.	Total - Common Stocks - Mutual Funds					5,013,012	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					21,843,144	XXX	0	XXX
9799999.	Total - Common Stocks					21,843,144	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					31,962,039	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					76,942,633	XXX	260,529	XXX

(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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3620A5 UG 2	GOVERNMENT NATL MTG ASSOC #719783		03/01/2011	PAYDOWN		15,910	15,910	16,560	15,906	0	4	0	4	0	15,910	0	0	0	133	04/01/2040	1
3620A5 US 6	GOVERNMENT NATL MTG ASSOC #719793		03/01/2011	PAYDOWN		293,082	293,082	305,057	293,107	0	(25)	0	(25)	0	293,082	0	0	0	1,289	03/01/2040	1
3620A7 G7 4	GOVERNMENT NATL MTG ASSOC #721222		03/01/2011	PAYDOWN		21,858	21,858	22,764	21,858	0	(1)	0	(1)	0	21,858	0	0	0	215	11/01/2039	1
3620AJ ZJ 1	GOVERNMENT NATL MTG ASSOC #731645		03/01/2011	PAYDOWN		62,618	62,618	65,103	62,621	0	(3)	0	(3)	0	62,618	0	0	0	522	05/01/2040	1
3620AL QU 1	GOVERNMENT NATL MTG ASSOC #733167		03/01/2011	PAYDOWN		284,669	284,669	295,967	284,605	0	64	0	64	0	284,669	0	0	0	2,369	10/01/2039	1
3620C0 WN 4	GOVERNMENT NATL MTG ASSOC #745053		03/01/2011	PAYDOWN		588,212	588,212	612,246	588,836	0	(625)	0	(625)	0	588,212	0	0	0	4,700	04/01/2040	1
36296X Z6 4	GOVERNMENT NATL MTG ASSOC #704665		03/01/2011	PAYDOWN		264,212	264,212	275,152	264,419	0	(207)	0	(207)	0	264,212	0	0	0	1,742	05/01/2039	1
36297E CF 0	GOVERNMENT NATL MTG ASSOC #709370		03/01/2011	PAYDOWN		2,332	2,332	2,428	2,332	0	0	0	0	0	2,332	0	0	0	19	07/01/2039	1
912827 6T 4	UNITED STATES TREASURY NOTES		02/15/2011	MATURITY		1,995,000	1,995,000	2,210,086	1,998,604	0	(3,604)	0	(3,604)	0	1,995,000	0	0	0	49,875	02/15/2011	1
0599999.	Total - Bonds - U.S. Government					3,527,893	3,527,893	3,805,363	3,532,288	0	(4,397)	0	(4,397)	0	3,527,893	0	0	0	60,864	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
180847 U8 6	CLARK CNTY NEVADA		03/02/2011	KEY BANC CAPITAL MARKETS		1,026,150	1,000,000	1,060,560	1,038,376	0	(1,068)	0	(1,068)	0	1,037,308	0	(11,158)	(11,158)	17,500	11/01/2024	1FE
235308 KG 7	DALLAS TX INDPT SCH DIST		02/28/2011	FIDELITY		1,890,525	1,750,000	1,854,020	1,811,990	0	(1,683)	0	(1,683)	0	1,810,306	0	80,219	80,219	48,125	08/15/2023	1FE
246001 XN 6	DELAWARE CNTY PA		03/01/2011	RBC DAIN RAUSCHER INCORPORATED		1,445,645	1,335,000	1,404,967	1,374,176	0	(1,302)	0	(1,302)	0	1,372,873	0	72,772	72,772	28,369	10/01/2021	1FE
269695 V8 2	EAGLE MTN & SAGINAW TX INDPT		03/01/2011	JANNEY MONTGOMERY SCOTT		1,051,950	1,000,000	1,033,380	1,018,599	0	(634)	0	(634)	0	1,017,965	0	33,985	33,985	27,639	08/15/2027	1FE
346604 FN 6	FORSYTH CNTY GA SCH DIST		02/28/2011	UBS WARBURG		1,057,260	1,000,000	1,046,100	1,023,887	0	(925)	0	(925)	0	1,022,962	0	34,298	34,298	29,444	02/01/2024	1FE
358802 G4 2	FRISCO TX INDPT SCH DIST		02/24/2011	FIDELITY		3,616,757	3,390,000	3,526,380	3,465,681	0	(2,461)	0	(2,461)	0	3,463,220	0	153,538	153,538	92,283	08/15/2024	1FE
366155 PL 7	GARLAND TX INDPT SCH DIST		02/28/2011	DUNCAN - WILLIAMS INC		2,702,817	2,535,000	2,624,638	2,575,207	0	(2,071)	0	(2,071)	0	2,573,136	0	129,681	129,681	69,713	02/15/2024	1FE
704862 WY 3	PEARLAND TX		03/01/2011	VARIOUS		1,208,765	1,150,000	1,191,147	1,174,206	0	(715)	0	(715)	0	1,173,491	0	35,274	35,274	29,069	03/01/2024	1FE
720424 VJ 6	PIERCE CNTY WA SCH DIST		02/28/2011	TD SECURITIES		3,208,770	3,000,000	3,138,090	3,078,795	0	(2,494)	0	(2,494)	0	3,076,301	0	132,469	132,469	38,333	12/01/2023	1FE
817207 LV 3	SENECA VY PA SCH DIST		03/10/2011	BMO CAPITAL MARKETS		1,071,000	1,000,000	1,071,920	1,038,094	0	(1,603)	0	(1,603)	0	1,036,491	0	34,509	34,509	35,278	01/01/2021	1FE
849765 EE 8	SPRING LAKE MI PUB SCHS		03/03/2011	R.W. BAIRD		1,788,145	1,715,000	1,803,374	1,767,425	0	(1,634)	0	(1,634)	0	1,765,791	0	22,354	22,354	30,251	05/01/2022	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					20,067,784	18,875,000	19,754,576	19,366,436	0	(16,590)	0	(16,590)	0	19,349,844	0	717,941	717,941	446,004	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128MC JK 2	FEDERAL HOME LN MTG CORP #G13666		03/01/2011	PAYDOWN		109,423	109,423	114,022	109,578	0	(155)	0	(155)	0	109,423	0	0	0	778	05/01/2024	1
3128MM BN 2	FEDERAL HOME LOAN MTG CORP #G18044		03/01/2011	PAYDOWN		74,823	74,823	74,344	74,815	0	9	0	9	0	74,823	0	0	0	526	09/01/2019	1
3128MM K7 7	FEDERAL HOME LN MTG CORP #G18317		03/01/2011	PAYDOWN		185,793	185,793	189,015	185,826	0	(34)	0	(34)	0	185,793	0	0	0	1,217	03/01/2024	1
3128PP NW 9	FEDERAL HOME LN MTG CORP #J10405		03/01/2011	PAYDOWN		260,329	260,329	270,255	260,502	0	(172)	0	(172)	0	260,329	0	0	0	1,700	04/01/2024	1
3128PQ WW 7	FEDERAL HOME LN MTG CORP #J11561		03/01/2011	PAYDOWN		36,744	36,744	38,185	36,765	0	(21)	0	(21)	0	36,744	0	0	0	264	09/01/2024	1
312938 SQ 7	FEDERAL HOME LN MTG CORP #A90527		03/01/2011	PAYDOWN		5,986	5,986	6,163	5,982	0	4	0	4	0	5,986	0	0	0	50	12/01/2039	1
312940 L3 1	FEDERAL HOME LN MTG CORP #A92146		03/01/2011	PAYDOWN		77,320	77,320	79,809	77,334	0	(14)	0	(14)	0	77,320	0	0	0	745	10/01/2039	1
31294K UN 3	FEDERAL HOME LOAN MTG CORP #E01489		03/01/2011	PAYDOWN		32,565	32,565	32,460	32,564	0	1	0	1	0	32,565	0	0	0	230	04/01/2018	1
31294K ZF 5	FEDERAL HOME LOAN MTG CORP #E01642		03/01/2011	PAYDOWN		33,608	33,608	33,445	33,606	0	2	0	2	0	33,608	0	0	0	280	10/01/2018	1
31294K ZT 5	FEDERAL HOME LOAN MTG CORP #E01654		03/01/2011	PAYDOWN		24,318	24,318	24,204	24,316	0	2	0	2	0	24,318	0	0	0	191	11/01/2018	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
312962 VE 0	FEDERAL HOME LOAN MTG CORP #B10613		03/01/2011	PAYDOWN		9,669	9,669	9,580	9,669	0	0	0	0	0	9,669	0	0	0	72	02/01/2018	1
312962 VV 2	FEDERAL HOME LOAN MTG CORP #B10628		03/01/2011	PAYDOWN		8,163	8,163	8,144	8,163	0	0	0	0	0	8,163	0	0	0	62	08/01/2017	1
312962 VX 8	FEDERAL HOME LOAN MTG CORP #B10630		03/01/2011	PAYDOWN		6,559	6,559	6,543	6,559	0	0	0	0	0	6,559	0	0	0	50	07/01/2018	1
312962 Z3 0	FEDERAL HOME LOAN MTG CORP #B10762		03/01/2011	PAYDOWN		19,402	19,402	19,224	19,398	0	4	0	4	0	19,402	0	0	0	130	04/01/2018	1
312964 6W 4	FEDERAL HOME LOAN MTG CORP #B12685		03/01/2011	PAYDOWN		22,639	22,639	22,869	22,640	0	(1)	0	(1)	0	22,639	0	0	0	124	04/01/2018	1
312965 MW 3	FEDERAL HOME LOAN MTG CORP #B13073		03/01/2011	PAYDOWN		16,836	16,836	17,060	16,836	0	1	0	1	0	16,836	0	0	0	125	08/01/2018	1
312966 GR 9	FEDERAL HOME LOAN MTG CORP #B13808		03/01/2011	PAYDOWN		32,182	32,182	32,609	32,183	0	(2)	0	(2)	0	32,182	0	0	0	212	08/01/2018	1
312968 QZ 6	FEDERAL HOME LOAN MTG CORP #B15872		03/01/2011	PAYDOWN		4,709	4,709	4,739	4,708	0	0	0	0	0	4,709	0	0	0	39	10/01/2018	1
31371L HG 7	FEDERAL NATIONAL MTG ASSOC #255031		03/01/2011	PAYDOWN		15,417	15,417	15,367	15,416	0	1	0	1	0	15,417	0	0	0	108	05/01/2018	1
31371L M2 2	FEDERAL NATIONAL MTG ASSOC #255177		03/01/2011	PAYDOWN		20,515	20,515	20,832	20,517	0	(2)	0	(2)	0	20,515	0	0	0	164	08/01/2018	1
31385X GU 5	FEDERAL NATIONAL MTG ASSOC #555611		03/01/2011	PAYDOWN		11,127	11,127	11,046	11,126	0	1	0	1	0	11,127	0	0	0	77	11/01/2017	1
31392H XA 6	FEDERAL NATIONAL MTG ASSOC 03 3 HB		02/01/2011	PAYDOWN		48,719	48,719	48,483	48,568	0	151	0	151	0	48,719	0	0	0	202	02/01/2011	1
31393A PQ 4	FEDERAL NATIONAL MTG ASSOC 03 22 UC		03/01/2011	PAYDOWN		71,956	71,956	67,877	71,856	0	100	0	100	0	71,956	0	0	0	435	01/01/2016	1
31393Q WR 9	FEDERAL HOME LOAN MTG CORP 2610 DG		03/01/2011	PAYDOWN		102,132	102,132	95,749	101,909	0	223	0	223	0	102,132	0	0	0	620	07/01/2013	1
31393U QJ 5	FEDERAL NATIONAL MTG ASSOC 03 117 MN		03/01/2011	PAYDOWN		40,797	40,797	39,226	40,730	0	67	0	67	0	40,797	0	0	0	246	11/01/2011	1
31394B HM 9	FEDERAL NATIONAL MTG ASSOC 04 84 CD		03/01/2011	PAYDOWN		28,248	28,248	26,593	28,214	0	34	0	34	0	28,248	0	0	0	175	08/01/2013	1
31394C V2 5	FEDERAL NATIONAL MTG ASSOC 05 35 AC		03/01/2011	PAYDOWN		116,062	116,062	114,140	115,992	0	70	0	70	0	116,062	0	0	0	734	09/01/2012	1
31394C ZH 8	FEDERAL NATIONAL MTG ASSOC 05 14 BA		03/01/2011	PAYDOWN		140,863	140,863	139,762	140,827	0	36	0	36	0	140,863	0	0	0	954	02/01/2014	1
31394D XS 4	FEDERAL NATIONAL MTG ASSOC 05 49 A		03/01/2011	PAYDOWN		45,323	45,323	45,430	45,323	0	0	0	0	0	45,323	0	0	0	338	05/01/2013	1
31394E GN 2	FEDERAL NATIONAL MTG ASSOC 05 63 HA		03/01/2011	PAYDOWN		25,144	25,144	24,498	25,122	0	22	0	22	0	25,144	0	0	0	196	05/01/2012	1
31394H X3 0	FEDERAL HOME LOAN MTG CORP 2672 HA		03/01/2011	PAYDOWN		33,146	33,146	32,531	33,134	0	11	0	11	0	33,146	0	0	0	205	04/01/2012	1
31394T LT 0	FEDERAL HOME LOAN MTG CORP 2763 TA		02/01/2011	PAYDOWN		70,611	70,611	70,975	70,611	0	0	0	0	0	70,611	0	0	0	381	02/01/2011	1
31394X YW 0	FEDERAL HM LN MTG CORP 2790 DY		03/01/2011	PAYDOWN		389,282	389,282	362,458	388,981	0	301	0	301	0	389,282	0	0	0	2,458	05/01/2019	1
31395R AR 9	FREDDIE MAC REFERENCE REMIC R001 AE		03/01/2011	PAYDOWN		30,314	30,314	29,420	30,277	0	37	0	37	0	30,314	0	0	0	208	03/01/2012	1
31395T LX 0	FHR 2963 BK		03/01/2011	PAYDOWN		107,039	107,039	101,152	106,967	0	72	0	72	0	107,039	0	0	0	697	07/01/2018	1
31396G G7 0	FREDDIE MAC REFERENCE REMIC R004 AL		03/01/2011	PAYDOWN		8,532	8,532	8,395	8,526	0	6	0	6	0	8,532	0	0	0	72	07/01/2012	1
31400V 2K 7	FEDERAL NATIONAL MTG ASSOC #699278		03/01/2011	PAYDOWN		19,431	19,431	19,470	19,431	0	0	0	0	0	19,431	0	0	0	146	09/01/2017	1
31402H X6 3	FEDERAL NATIONAL MTG ASSOC #729801		03/01/2011	PAYDOWN		15,502	15,502	15,451	15,501	0	1	0	1	0	15,502	0	0	0	99	02/01/2018	1
31402U QU 9	FEDERAL NATIONAL MTG. ASSOC. 738567		03/01/2011	PAYDOWN		124,938	124,938	119,355	124,863	0	74	0	74	0	124,938	0	0	0	866	07/01/2032	1
31402W 5A 2	FEDERAL NATIONAL MTG ASSOC #740741		03/01/2011	PAYDOWN		6,752	6,752	6,702	6,752	0	0	0	0	0	6,752	0	0	0	50	05/01/2018	1
31402Y CM 4	FEDERAL NATIONAL MTG ASSOC #741776		03/01/2011	PAYDOWN		7,277	7,277	7,253	7,276	0	0	0	0	0	7,277	0	0	0	55	11/01/2017	1
31403F 4B 7	FEDERAL NATIONAL MTG ASSOC #747918		03/01/2011	PAYDOWN		17,647	17,647	17,589	17,645	0	1	0	1	0	17,647	0	0	0	133	04/01/2018	1
31403Q CQ 1	FEDERAL NATIONAL MTG ASSOC #754379		03/01/2011	PAYDOWN		4,262	4,262	4,231	4,262	0	0	0	0	0	4,262	0	0	0	32	06/01/2016	1
31405E 2Y 0	FEDERAL NATIONAL MTG ASSOC #787491		03/01/2011	PAYDOWN		22,033	22,033	21,972	22,033	0	1	0	1	0	22,033	0	0	0	249	12/01/2018	1
31405F JJ 2	FEDERAL NATIONAL MTG ASSOC #787865		03/01/2011	PAYDOWN		15,461	15,461	15,418	15,461	0	1	0	1	0	15,461	0	0	0	161	11/01/2018	1
31405K EG 2	FEDERAL NATIONAL MTG ASSOC #791335		03/01/2011	PAYDOWN		13,142	13,142	13,350	13,141	0	1	0	1	0	13,142	0	0	0	117	01/01/2019	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
31406T B4 2	FEDERAL NATIONAL MTG ASSOC #819159		03/01/2011	PAYDOWN		9,809	9,809	9,727	9,809	0	0	0	0	0	9,809	0	0	0	73	09/01/2019	1
31410F Y6 6	FEDERAL NATIONAL MTG ASSOC #888233		03/01/2011	PAYDOWN		52,621	52,621	49,357	52,576	0	45	0	45	0	52,621	0	0	0	385	11/01/2034	1
31412V BT 4	FEDERAL NATIONAL MTG ASSOC #935750		03/01/2011	PAYDOWN		212,301	212,301	218,869	212,361	0	(60)	0	(60)	0	212,301	0	0	0	1,235	07/01/2024	1
31417V GU 1	FEDERAL NATIONAL MTG ASSOC #AC8310		03/01/2011	PAYDOWN		43,946	43,946	44,036	43,946	0	0	0	0	0	43,946	0	0	0	194	08/01/2039	1
31418Q WQ 2	FEDERAL NATIONAL MTG ASSOC #AD3354		03/01/2011	PAYDOWN		85,686	85,686	85,913	85,686	0	(1)	0	(1)	0	85,686	0	0	0	424	03/01/2040	1
38374B UM 3	GOVERNMENT NATL MTG ASSOC 03 66 NE		03/01/2011	PAYDOWN		87,089	87,089	83,306	86,993	0	96	0	96	0	87,089	0	0	0	556	11/01/2011	1
38374C ZR 5	GOVERNMENT NATL MTG ASSOC 03 84 GT		03/01/2011	PAYDOWN		10,705	10,705	10,770	10,705	0	0	0	0	0	10,705	0	0	0	84	11/01/2012	1
38374E H8 3	GOVERNMENT NATL MTG ASSOC 03 113 AE		03/01/2011	PAYDOWN		25,327	25,327	24,900	25,310	0	18	0	18	0	25,327	0	0	0	161	09/01/2011	1
38374K 6X 6	GNR 2005-28 TE		03/01/2011	PAYDOWN		54,963	54,963	53,039	54,897	0	66	0	66	0	54,963	0	0	0	409	02/01/2013	1
38374K UT 8	GOVERNMENT NATL MTG ASSOC 2005-13 PA		03/01/2011	PAYDOWN		23,303	23,303	22,549	23,281	0	23	0	23	0	23,303	0	0	0	160	10/01/2013	1
68608R S9 5	OREGON ST HSG & CMNTY SVCS DEP		02/01/2011	SINKING FUND REDEMPTION.		170,000	170,000	166,940	169,139	0	861	0	861	0	170,000	0	0	0	3,967	07/01/2029	1FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					3,288,490	3,288,490	3,246,801	3,286,608	0	1,881	0	1,881	0	3,288,490	0	0	0	24,621	XXX	XXX
Bonds - Industrial and Miscellaneous																					
018606 AL 7	ALLIANCE HEALTHCARE SVCS		03/22/2011	DIRECT		93,060	94,000	88,360	0	0	157	0	157	0	88,517	0	4,543	4,543	2,381	12/01/2016	4FE
054303 AS 1	AVON PRODUCTS INC		01/15/2011	MATURITY		1,500,000	1,500,000	1,477,155	1,499,793	0	207	0	207	0	1,500,000	0	0	0	38,438	01/15/2011	1FE
12669E HY 5	COUNTRYWIDE ALT LN TR 03 9T1 A1		03/01/2011	PAYDOWN		9,931	9,931	9,745	9,924	0	7	0	7	0	9,931	0	0	0	45	07/01/2017	1Z*
12669F J8 7	COUNTRYWIDE HOME LOANS 04 13 2A1		03/01/2011	PAYDOWN		35,218	35,218	35,189	35,216	0	2	0	2	0	35,218	0	0	0	297	07/01/2011	1Z*
12669G 4U 2	COUNTRYWIDE HOME LOANS 05 J3 2A3		03/01/2011	PAYDOWN		68,288	68,288	67,413	68,267	0	21	0	21	0	68,288	0	0	0	426	03/01/2034	1Z*
12669G V3 2	COUNTRYWIDE HOME LOANS 05 J2 3A4		03/01/2011	PAYDOWN		45,777	45,777	45,570	45,770	0	8	0	8	0	45,777	0	0	0	355	07/01/2035	1Z*
131347 BW 5	CALPINE CORP		03/04/2011	DIRECT		130,410	126,000	126,000	124,110	1,890	0	0	1,890	0	126,000	0	4,410	4,410	3,596	02/15/2021	4FE
144577 AB 9	CARRIZO OIL & GAS INC		03/17/2011	DIRECT		729,750	700,000	695,114	695,167	0	73	0	73	0	695,240	0	34,510	34,510	23,479	10/15/2018	4FE
161571 AQ 7	CHASE ISSUANCE TR 2005-A7 A7		01/15/2011	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	946,563	998,924	0	1,076	0	1,076	0	1,000,000	0	0	0	3,792	01/15/2011	1FE
265516 AA 2	DUNKIN FINANCE CORP		03/21/2011	SECURITY CALLED BY ISSUER at 100.500		60,300	60,000	59,100	59,109	0	18	0	18	0	59,127	0	1,173	1,173	454	12/01/2018	5FE
37244D AD 1	GENON ESCROW CORP		01/12/2011	DIRECT		564,000	550,000	537,218	537,420	0	35	0	35	0	537,456	0	26,544	26,544	15,416	10/15/2020	4FE
44701Q AR 3	HUNTSMAN INTL LLC		02/16/2011	DIRECT		298,125	300,000	240,000	248,766	0	1,034	0	1,034	0	249,800	0	48,325	48,325	2,383	06/30/2016	4FE
577743 AA 5	MAXIM CRANE WORKS LP		03/25/2011	DIRECT		422,180	404,000	393,052	392,405	1,876	425	0	2,301	0	394,706	0	27,474	27,474	22,683	04/15/2015	5FE
61746W WT 3	MORGAN STANLEY DWC I 02 IQ3 A2		03/01/2011	PAYDOWN		26,296	26,296	26,238	26,289	0	7	0	7	0	26,296	0	0	0	242	07/01/2011	1Z*
76110H DB 2	RESIDENTIAL ACCR LOANS INC 03 QS10 A13		03/01/2011	PAYDOWN		5,528	5,528	5,412	5,525	0	3	0	3	0	5,528	0	0	0	39	07/01/2021	1Z*
82651L AA 1	SIERRA RECEIVABLES FUNDING COM 10-1A A1		03/20/2011	PAYDOWN		30,073	30,073	30,068	30,005	0	68	0	68	0	30,073	0	0	0	190	04/20/2019	1FE
922755 AF 0	VENOCO INC		02/15/2011	SINKING FUND REDEMPTION.		490,527	490,527	443,621	447,940	0	42,587	0	42,587	0	490,527	0	0	0	3,643	05/20/2014	4FE
	SMART & FINAL INC		02/28/2011	VARIOUS		50,596	51,894	47,483	49,111	0	24	0	24	0	49,135	0	1,462	1,462	63	05/31/2014	4FE
	SMART & FINAL INC		02/28/2011	VARIOUS		135,759	139,241	127,405	136,456	1,428	28	0	1,456	0	137,911	0	(2,152)	(2,152)	169	05/31/2014	4FE
	SMART & FINAL INC		02/28/2011	VARIOUS		246,835	253,165	231,646	239,340	0	164	0	164	0	239,504	0	7,331	7,331	307	05/31/2014	4FE
	SMART & FINAL INC		02/28/2011	VARIOUS		30,929	31,690	28,996	29,936	0	90	0	90	0	30,025	0	904	904	37	05/31/2014	4FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
	CLARKE AMERICAN		03/31/2011	SINKING FUND REDEMPTION.		8,162	8,162	6,915	7,459	26	63	0	89	0	8,162	0	0	0	51	04/04/2014	4FE
	JASON INC		01/04/2011	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	6	09/30/2010	4FE
	DS WATERS OF AMERICA		02/28/2011	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	618	10/27/2011	4FE
	CENGAGE LEARNING		03/31/2011	SINKING FUND REDEMPTION.		1,256	1,256	1,150	1,249	3	5	0	8	0	1,256	0	0	0	8	07/05/2014	4FE
	SURGICAL CARE AFFILIATES INC		03/31/2011	SINKING FUND REDEMPTION.		2,519	2,519	2,261	2,504	9	6	0	15	0	2,519	0	0	0	15	12/31/2014	4FE
	TXU CORP TLB-2		03/31/2011	SINKING FUND REDEMPTION.		2,513	2,513	2,362	2,035	471	7	0	478	0	2,513	0	0	0	15	10/10/2014	4FE
	CONSOLIDATED CONTAINER CO LLC		02/11/2011	DEUTSCHE BANK		669,286	676,046	549,288	593,606	0	3,366	0	3,366	0	596,971	0	72,315	72,315	2,535	03/28/2014	4FE
	HARRAHS OPERATING CO		03/31/2011	SINKING FUND REDEMPTION.		1,245	1,245	1,090	1,124	122	0	0	122	0	1,245	0	0	0	11	01/28/2015	4FE
	NIELSEN FINANCE LLC		02/09/2011	VARIOUS		72,124	72,215	68,063	71,493	722	0	0	722	0	72,215	0	(91)	(91)	192	08/09/2013	4FE
	CLEAR CHANNEL COMMUNICATIONS		03/23/2011	VARIOUS		1,606,809	1,749,934	1,548,458	46,966	0	962	0	962	0	1,569,736	0	37,073	37,073	349	03/31/2016	4FE
	UNITED SURGICAL PARTNERS		03/31/2011	SINKING FUND REDEMPTION.		229	229	215	227	1	1	0	2	0	229	0	0	0	1	04/19/2014	4FE
	UNITED SURGICAL PARTNERS		03/31/2011	SINKING FUND REDEMPTION.		1,022	1,022	941	1,010	11	1	0	12	0	1,022	0	0	0	6	04/19/2014	4FE
	FOXCO ACQUISITION		03/24/2011	SINKING FUND REDEMPTION.		863,558	863,558	822,539	835,090	0	28,468	0	28,468	0	863,558	0	0	0	13,663	07/01/2015	4FE
	SABRE INC		03/08/2011	SINKING FUND REDEMPTION.		14,139	14,139	11,080	10,131	0	121	0	121	0	14,139	0	0	0	71	09/30/2014	4FE
	HUNTSMAN INTERNATIONAL LLC		03/31/2011	VARIOUS		697,759	704,807	534,948	620,397	0	4,835	0	4,835	0	625,232	0	72,527	72,527	2,272	08/10/2012	3FE
	TEGRANT (SCA) 1ST LIEN		03/31/2011	VARIOUS		1,237	1,237	872	1,223	0	15	0	15	0	1,237	0	0	0	13	03/08/2015	5FE
	PINNACLE FOODS		02/03/2011	VARIOUS		483,726	485,547	341,703	385,783	0	1,333	0	1,333	0	387,115	0	96,611	96,611	1,734	04/02/2014	4FE
	COINMACH SERVICE CORP		03/31/2011	SINKING FUND REDEMPTION.		10,495	10,495	9,227	5,481	101	93	0	194	0	10,495	0	0	0	54	12/19/2012	5FE
	CCS CORP		03/31/2011	SINKING FUND REDEMPTION.		3,501	3,501	2,877	3,473	0	28	0	28	0	3,501	0	0	0	30	11/11/2014	4FE
	CERIDIAN		03/31/2011	VARIOUS		325,238	334,395	303,898	305,202	0	504	0	504	0	305,705	0	19,532	19,532	1,454	11/09/2014	4FE
	CIT GROUP INC 2A TERM LOAN		03/14/2011	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	364	01/20/2012	6FE
	AMF BOWLING INC		02/10/2011	CREDIT SUISSE FIRST BOSTON		181,697	201,326	168,610	177,685	0	1,184	0	1,184	0	178,869	0	2,827	2,827	958	06/08/2013	4FE
	AMF BOWLING INC		03/10/2011	VARIOUS		66,846	74,068	62,032	65,357	0	481	0	481	0	65,838	0	1,008	1,008	486	06/08/2013	4FE
	CONSOLIDATED CONTAINER CO SECOND LEIN.		02/15/2011	BARCLAYS CAPITAL		600,709	667,455	543,056	550,650	16,722	4,583	0	21,305	0	571,955	0	28,754	28,754	6,148	03/28/2014	5FE
	COLLINS & AIKMAN FLOOR COVER		03/24/2011	SINKING FUND REDEMPTION.		113,417	113,417	88,678	112,138	0	1,279	0	1,279	0	113,417	0	0	0	978	05/08/2014	4FE
	COLLINS & AIKMAN FLOOR COVER		03/24/2011	SINKING FUND REDEMPTION.		16,880	16,880	13,198	13,912	0	2,969	0	2,969	0	16,880	0	0	0	152	05/08/2014	4FE
	CDW CORP		01/19/2011	VARIOUS		589,400	601,429	519,172	534,681	0	691	0	691	0	535,372	0	54,028	54,028	(5,422)	10/12/2014	4FE
	CDW CORP		02/15/2011	VARIOUS		407,118	424,567	366,499	374,905	0	91	0	91	0	374,996	0	32,121	32,121	(8,970)	10/12/2014	4FE
	CMP SUSQUEHANNA CORP		03/30/2011	VARIOUS		550,392	555,767	421,609	449,687	0	8,947	0	8,947	0	461,148	0	89,244	89,244	2,205	05/05/2013	5FE
	CMP SUSQUEHANNA CORP		03/30/2011	VARIOUS		59,149	59,296	52,005	33,888	0	3,502	0	3,502	0	56,721	0	2,428	2,428	267	05/05/2013	4FE
	ENTERCOM RADIO LLC TERM LOAN A		03/28/2011	SINKING FUND REDEMPTION.		22,297	22,297	19,956	22,031	0	266	0	266	0	22,297	0	0	0	70	05/29/2012	4FE
	SHERIDAN GROUP SIP I		03/09/2011	SINKING FUND REDEMPTION.		9,065	9,065	8,929	9,010	0	55	0	55	0	9,065	0	0	0	153	04/15/2017	4FE
	SHERIDAN GROUP SPP I-A		03/09/2011	SINKING FUND REDEMPTION.		1,201	1,201	1,183	1,194	0	7	0	7	0	1,201	0	0	0	20	04/15/2017	4FE
	SHERIDAN GROUP SPP I-MI		03/09/2011	SINKING FUND REDEMPTION.		734	734	723	729	0	4	0	4	0	734	0	0	0	12	04/15/2017	4FE
	CHARTER COMMUNICATIONS TERM C		03/31/2011	VARIOUS		176,853	175,973	164,975	165,596	0	141	0	141	0	165,737	0	11,116	11,116	557	09/06/2016	3FE

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
	FREEDOM COMMUNICATIONS TERM A		03/31/2011	SINKING FUND REDEMPTION.		45,833	45,833	44,917	45,813	0	20	0	20	0	45,833	0	0	0	1,104	05/04/2014	6Z
	SPECTRUM BRANDS		02/01/2011	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,333	06/16/2016	4FE
	US AIRWAYS GROUP INC		03/23/2011	SINKING FUND REDEMPTION.		42,448	42,448	38,153	8,234	0	237	0	237	0	42,448	0	0	0	225	03/23/2014	4FE
	SPANISH BROADCASTING SYSTEM FIRST LIEN		03/31/2011	VARIOUS		369,994	377,963	332,677	342,064	0	2,188	0	2,188	0	344,251	0	25,743	25,743	17	06/08/2012	5FE
	CUMULUS MEDIA INC		03/31/2011	SINKING FUND REDEMPTION.		14,410	14,410	12,681	14,308	0	102	0	102	0	14,410	0	0	0	147	06/11/2014	5FE
	UNIVISION COMMUNICATIONS INC		03/31/2011	VARIOUS		975,686	992,817	867,684	868,222	0	4,797	0	4,797	0	881,809	0	93,877	93,877	7,321	09/29/2014	4FE
	JASON INC TERM LOAN A		03/31/2011	SINKING FUND REDEMPTION.		6,627	6,627	6,557	6,610	13	5	0	18	0	6,627	0	0	0	137	09/21/2014	4FE
	OBSIDIAN NATURAL GAS TRUST		03/01/2011	SINKING FUND REDEMPTION.		70,119	70,119	69,418	70,081	0	38	0	38	0	70,119	0	0	0	832	11/30/2015	4FE
	GOODMAN GLOBAL		01/03/2011	PRIOR PERIOD INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	239	10/27/2016	4FE
	FENWAL INC TERM LOAN		03/31/2011	SINKING FUND REDEMPTION.		750	750	653	745	0	5	0	5	0	750	0	0	0	2	02/23/2013	4FE
	FENWAL INC FIRST LIEN LN B		03/31/2011	SINKING FUND REDEMPTION.		4,500	4,500	3,917	4,480	0	21	0	21	0	4,500	0	0	0	10	02/23/2014	4FE
	AVAYA INC		03/31/2011	VARIOUS		827,107	832,988	785,917	465,000	0	3,164	0	3,164	0	789,080	0	38,027	38,027	5,462	10/16/2014	4FE
	CNO FINANCIAL GROUP INC		03/03/2011	SINKING FUND REDEMPTION.		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	847	03/21/2016	4FE
	CONVATEC HEALTHCARE		03/31/2011	SINKING FUND REDEMPTION.		795	795	791	795	0	0	0	0	0	795	0	0	0	10	12/30/2016	4FE
	FENWAL INC REVOLVING		01/25/2011	SINKING FUND REDEMPTION.		18,750	18,750	15,844	18,750	0	0	0	0	0	18,750	0	0	0	0	02/28/2013	4FE
	SYNIVERSE HOLDINGS INC		03/11/2011	BARCLAYS CAPITAL		388,778	386,364	382,500	382,500	0	93	0	93	0	382,593	0	6,185	6,185	185	12/21/2017	4FE
	MEDIA GENERAL INC		03/21/2011	SINKING FUND REDEMPTION.		6,768	6,768	6,649	0	0	0	0	0	0	6,768	0	0	0	20	03/29/2013	4FE
	PHYSICIAN ONCOLOGY SERVICES		03/31/2011	SINKING FUND REDEMPTION.		1,920	1,920	1,901	0	0	0	0	0	0	1,920	0	0	0	11	02/28/2017	4FE
	TXU CORP FULLY FUNDED		03/31/2011	SINKING FUND REDEMPTION.		3,089	3,089	2,587	0	0	0	0	0	0	3,089	0	0	0	2	10/10/2014	4FE
87203R AA 0	SYSTEMS 2001 AT LLC	R	03/18/2011	SINKING FUND REDEMPTION.		5,738	5,738	5,738	5,738	0	0	0	0	0	5,738	0	0	0	43	09/15/2013	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					16,347,470	16,619,802	14,908,444	13,348,729	23,395	120,712	0	144,107	0	15,509,619	0	837,849	837,849	157,458	XXX	XXX
8399997.	Total - Bonds - Part 4					43,231,637	42,311,185	41,715,184	39,534,061	23,395	101,606	0	125,001	0	41,675,846	0	1,555,790	1,555,790	688,947	XXX	XXX
8399999.	Total - Bonds					43,231,637	42,311,185	41,715,184	39,534,061	23,395	101,606	0	125,001	0	41,675,846	0	1,555,790	1,555,790	688,947	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					43,231,637	XXX	41,715,184	39,534,061	23,395	101,606	0	125,001	0	41,675,846	0	1,555,790	1,555,790	688,947	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-Footnote
NONE

Sch. DB-Pt B-Sn 1
NONE

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

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

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of	Amount of	6	7	8	
		Rate	Interest	Interest Accrued				
		of	Received During	at Current				
Depository	Code	Interest	Current Quarter	Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Wachovia Bank, N.A. Richmond, VA		0.000	0	0	(473,300)	98,286	(1,582,885)	XXX
U.S. Bank Boston, MA		0.000	0	0	44,005	6,293	110,172	XXX
Federal Home Loan Bank Cincinnati, OH		0.000	0	0	71,301	71,305	79,632	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(357,994)	175,884	(1,393,081)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(357,994)	175,884	(1,393,081)	XXX
0599999. Total Cash	XXX	XXX	0	0	(357,994)	175,884	(1,393,081)	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
Industrial and Miscellaneous (Unaffiliated) Issuer Obligations							
Wachovia Sweep Repo		03/31/2011	0.050	04/01/2011	4,961,000	7	665
3299999. Industrial and Miscellaneous (Unaffiliated) Issuer Obligations					4,961,000	7	665
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					4,961,000	7	665
Total							
7799999. Subtotals - Issuer Obligations					4,961,000	7	665
8399999. Subtotals - Bonds					4,961,000	7	665
8699999. Total - Cash Equivalents					4,961,000	7	665

* 1 2 2 0 3 2 0 1 1 4 5 5 0 0 1 0 1 *

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

SUPPLEMENT "A" TO SCHEDULE T

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

Physicians - Including Surgeons and Osteopaths

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL	65,098	87,010	0	0	425	125,001	4	217,730
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	216,729	214,045	0	0	(274,649)	0	0	535,614
4. Arkansas AR	110,847	42,815	0	0	8,514	5,000	1	107,137
5. California CA	437,457	488,489	11,594	1	398,537	575,001	19	1,222,369
6. Colorado CO	10,176	26,928	0	0	14,344	15,000	2	67,383
7. Connecticut CT	111,308	49,275	0	0	103,958	0	0	123,303
8. Delaware DE	17,596	10,440	0	0	10,305	0	0	26,124
9. District of Columbia DC	0	805	0	0	(2,087)	0	0	2,013
10. Florida FL	20,631	11,032	0	0	(1,685)	0	0	27,607
11. Georgia GA	123,232	121,380	0	0	(3,876)	1	1	303,734
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	10,065	6,969	0	0	(1,535)	0	0	17,438
14. Illinois IL	17,062	11,225	0	0	(5,443)	0	0	28,089
15. Indiana IN	0	0	0	0	24	0	0	0
16. Iowa IA	0	0	0	0	(4,952)	0	0	0
17. Kansas KS	0	0	0	0	(2,759)	0	0	0
18. Kentucky KY	(11,481)	24,239	0	0	8,779	15,000	2	60,654
19. Louisiana LA	7,390	2,450	0	0	(3,202)	0	0	6,131
20. Maine ME	0	1,708	0	0	351	0	0	4,274
21. Maryland MD	152,071	53,106	0	0	5,338	0	0	132,890
22. Massachusetts MA	0	0	0	0	(1,383)	0	0	0
23. Michigan MI	43,601	51,121	125,000	1	88,529	102,500	3	127,923
24. Minnesota MN	6,286	2,619	0	0	(732)	0	0	6,555
25. Mississippi MS	42,193	69,484	150,000	1	(14,559)	15,000	2	173,873
26. Missouri MO	0	3,310	0	0	2,689	0	0	8,283
27. Montana MT	5,888	2,162	0	0	1,937	0	0	5,411
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	6,850	18,894	1	(749)	0	0	17,142
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	32,600	32,426	0	0	24,985	10,000	1	81,142
32. New Mexico NM	6,280	1,664	0	0	(1,950)	0	0	4,164
33. New York NY	0	0	0	0	(21,632)	0	0	0
34. North Carolina NC	72,503	42,065	0	0	(22,748)	90,000	2	105,262
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	14,325	9,769	0	0	(15,872)	500,001	2	24,446
38. Oregon OR	12,577	48,670	0	0	5,536	85,000	2	121,789
39. Pennsylvania PA	0	9,083	0	0	3,345	0	0	22,730
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	14,883	9,241	0	0	11,379	0	0	23,125
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	73,131	95,486	0	0	(2,843)	27,500	2	238,938
44. Texas TX	49,235	32,829	0	0	11,222	25,000	2	82,150
45. Utah UT	3,848	2,780	0	0	2,188	0	0	6,956
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	86,184	110,960	125,000	1	(31,134)	57,500	5	277,661
48. Washington WA	41,053	18,642	854,730	1	(17,225)	2,000	1	46,650
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	12,182	0	0	10,954	0	0	30,483
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	1,792,768	1,713,259	1,285,218	6	282,324	1,649,504	51	4,287,173

DETAILS OF WRITE-INS

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

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

* 1 2 2 0 3 2 0 1 1 4 5 5 0 0 1 0 1 *

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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Facilities

	States, Etc.	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama AL	31,607	19,072	0	0	(24,115)	2,000	1	92,527
2.	Alaska AK	1,200	1,979	0	0	1,512	0	0	9,941
3.	Arizona AZ	44,506	36,503	0	0	50,353	0	0	182,492
4.	Arkansas AR	(2,063)	3,157	0	0	(18,802)	175,000	2	15,863
5.	California CA	123,149	187,388	0	0	(37,897)	205,251	9	932,985
6.	Colorado CO	4,807	23,012	0	0	49,383	15,000	2	114,829
7.	Connecticut CT	19,169	9,795	0	0	1,698	10,000	1	49,000
8.	Delaware DE	7,497	879	0	0	(5,170)	0	0	4,417
9.	District of Columbia DC	1,830	2,361	0	0	2,532	0	0	11,242
10.	Florida FL	116,971	66,130	53,500	2	(26,010)	5,000	1	329,061
11.	Georgia GA	14,264	42,881	0	0	28,627	80,250	5	209,854
12.	Hawaii HI	1,380	1,006	0	0	850	0	0	5,056
13.	Idaho ID	12,518	6,498	0	0	(2,500)	0	0	31,208
14.	Illinois IL	24,745	44,568	0	0	25,102	158,501	9	208,011
15.	Indiana IN	3,156	12,353	0	0	22,243	0	0	62,068
16.	Iowa IA	(3,758)	1,170	0	0	(23,278)	0	0	5,879
17.	Kansas KS	9,400	6,395	0	0	(8,460)	0	0	32,138
18.	Kentucky KY	6,356	3,709	0	0	(10,354)	0	0	18,637
19.	Louisiana LA	10,900	21,951	0	0	113,496	85,000	2	107,661
20.	Maine ME	1,215	6,638	0	0	15,043	0	0	33,051
21.	Maryland MD	18,884	34,470	137,500	1	(41,106)	5,000	1	170,530
22.	Massachusetts MA	14,738	40,118	(1,000)	1	8,653	16,500	2	200,968
23.	Michigan MI	8,407	12,417	0	0	15,010	0	0	62,389
24.	Minnesota MN	36,918	36,569	0	0	55,177	0	0	183,421
25.	Mississippi MS	13,380	9,163	0	0	13,932	0	0	46,005
26.	Missouri MO	(2,252)	12,063	0	0	(2,692)	0	0	59,031
27.	Montana MT	2,475	2,006	0	0	(5,660)	0	0	10,081
28.	Nebraska NE	6,288	3,114	0	0	8,856	0	0	15,644
29.	Nevada NV	2,588	9,564	0	0	7,393	0	0	47,224
30.	New Hampshire NH	(11)	852	0	0	(3,953)	0	0	4,281
31.	New Jersey NJ	8,244	27,129	0	0	98,433	100,001	3	131,438
32.	New Mexico NM	16,850	28,714	0	0	69,299	1	1	144,276
33.	New York NY	17,612	23,087	0	0	210,223	405,500	6	110,687
34.	North Carolina NC	15,880	26,786	445,000	2	(32,140)	0	0	132,813
35.	North Dakota ND	0	703	0	0	1,157	0	0	3,531
36.	Ohio OH	0	0	0	0	0	0	0	0
37.	Oklahoma OK	(99)	69,763	0	0	171,083	5,000	1	350,528
38.	Oregon OR	7,893	20,657	0	0	(147)	0	0	103,746
39.	Pennsylvania PA	3,236	47,026	0	0	127,209	425,001	5	234,366
40.	Rhode Island RI	0	1,006	0	0	2,901	0	0	5,054
41.	South Carolina SC	0	6,889	0	0	4,930	7,500	1	33,845
42.	South Dakota SD	5,391	4,734	0	0	5,229	0	0	23,787
43.	Tennessee TN	16,930	8,705	0	0	7,225	0	0	41,280
44.	Texas TX	5,746	45,226	0	0	(26,221)	35,000	2	225,341
45.	Utah UT	1,950	5,700	0	0	16,005	0	0	27,407
46.	Vermont VT	1,212	8,977	0	0	19,627	0	0	45,107
47.	Virginia VA	52,458	34,725	0	0	15,389	75,000	1	174,477
48.	Washington WA	8,937	11,192	0	0	(14,864)	0	0	56,235
49.	West Virginia WV	0	0	0	0	0	0	0	0
50.	Wisconsin WI	94,660	39,658	0	0	32,668	25,000	1	197,845
51.	Wyoming WY	15,133	1,955	0	0	7,642	0	0	9,824
52.	American Samoa AS	0	0	0	0	0	0	0	0
53.	Guam GU	0	0	0	0	0	0	0	0
54.	Puerto Rico PR	0	0	0	0	0	0	0	0
55.	US Virgin Islands VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57.	Canada CN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59.	Totals	802,297	1,070,413	635,000	6	925,511	1,835,505	56	5,307,081

DETAILS OF WRITE-INS

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

Overflow Page for Write-Ins

NONE