



**HEALTH ANNUAL STATEMENT  
FOR THE YEAR ENDING DECEMBER 31, 2007  
OF THE CONDITION AND AFFAIRS OF THE**

**Group Hospitalization and Medical Services, Inc.**

NAIC Group Code 0380 , 0380 NAIC Company Code 53007 Employer's ID Number 53-0078070  
(Current Period) (Prior Period)

Organized under the Laws of District of Columbia , State of Domicile or Port of Entry District of Columbia  
 Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Dental Service Corporation [ ]  
 Vision Service Corporation [ ] Other [ ] Health Maintenance Organization [ ]  
 Hospital, Medical & Dental Service or Indemnity [ X ] Is HMO, Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 08/11/1939 Commenced Business 03/15/1934

Statutory Home Office 840 First Street NE , Washington, DC 20065  
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office 10455 Mill Run Circle  
(Street and Number)  
Owings Mills, MD 21117 410-581-3000  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address 10455 Mill Run Circle , Owings Mills, MD 21117  
(Street and Number or P.O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 10455 Mill Run Circle  
(Street and Number)  
Owings Mills, MD 21117 410-998-7011  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.carefirst.com

Statutory Statement Contact William Vincent Stack 410-998-7011  
(Name) (Area Code) (Telephone Number) (Extension)  
bill.stack@carefirst.com 410-998-6850  
(E-mail Address) (FAX Number)

**OFFICERS**

Name	Title	Name	Title
<u>David Donald Wolf</u>	<u>Interim CEO</u>	<u>John Anthony Picciotto</u>	<u>Corp.Secretary, Exec. VP &amp; Gen. Counsel</u>
<u>Jeanne Ann Kennedy</u>	<u>Corp. Treasurer &amp; VP</u>		

**OTHER OFFICERS**

<u>David Donald Wolf</u>	<u>Exec VP, Med Sysys, Corp Dev</u>	<u>Gregory Mark Chaney</u>	<u>Exec. VP &amp; CFO</u>
<u>Gregory Allen Devou</u>	<u>Exec VP, Chief Mktg Office</u>	<u>Leon Kaplan</u>	<u>Exec VP, Operations</u>
<u>Gwendolyn Denise Skillern</u>	<u>Sr.VP and General Auditor</u>	<u>Edward William O'Neil</u>	<u>Sr. VP, Chief Actuary</u>
<u>Michael John Felber</u>	<u>SVP, Sales</u>	<u>Livio Renato Broccolino</u>	<u>Deputy General Counsel</u>
<u>Sharon Jean Vecchioni</u>	<u>Exec VP, Chief of Staff</u>	<u>Rita Ann Costello</u>	<u>Sr. VP, Strategic Marketing</u>
<u>Joseph Gabriel Rampone</u>	<u>Sr. VP, Operations</u>	<u>Jon Paul Shematek</u>	<u>Interim SVP, Chief Medical Officer</u>
			<u>Interim SVP, Chief Information Officer</u>
<u>Maynard George McAlpin</u>	<u>Executive Director, NCA</u>	<u>Glenn Rothman</u>	<u>Officer</u>

**DIRECTORS OR TRUSTEES**

<u>Michel Llewellyn Daley</u>	<u>Elizabeth Lisboa-Farrow</u>	<u>Robert Marcellus Willis</u>	<u>Natalie Olivia Ludaway</u>
<u>James Wallace</u>	<u>Larry Donovan Bailey</u>	<u>Nathaniel Thomas Connally</u>	<u>Robert Lee Sloan</u>
<u>Linda Washington Cropp</u>	<u>Carlos Mario Rodriguez</u>	<u>Faye Ford Fields</u>	<u>Ralph John Rohner</u>

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

**ss**

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

David Donald Wolf  
Interim CEO

John Anthony Picciotto  
Corp.Secretary, Exec. VP & Gen. Counsel

Jeanne Ann Kennedy  
Corp. Treasurer & VP

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 \_\_\_\_\_

Schedule A - Part 1

**NONE**

Schedule A - Part 2

**NONE**

Schedule A - Part 3

**NONE**

Schedule B - Part 1

**NONE**

Schedule B - Part 2

**NONE**

**ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.**

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Desig- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Additional Investment During Year Actual Cost	12 Fair Value	13 Amount of Encumbrances	14 Book/Adjusted Carrying Value Less Encumbrances	15 Increase (Decrease) by Adjustment	16 Increase (Decrease) by Foreign Exchange Adjustment	17 Investment Income	18 Commitment for Additional Investment	19 Percentage use of Ownership
			City	State														
000000-00-0	CareFirst, Inc		Owings Mills	MD	CareFirst, Inc		01/16/1998		166,667	0	166,667	0	166,667	0		10,000	0	100,000
2299999	Surplus Debentures, etc. - Affiliated								166,667		166,667		166,667			10,000		XXX
3999999	Total Unaffiliated								166,667		166,667		166,667			10,000		XXX
4099999	Total Affiliated								166,667		166,667		166,667			10,000		XXX
4199999	Totals								166,667		166,667		166,667			10,000		XXX

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**ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.**

**SCHEDULE BA - PART 2**

**Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Year**

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income
		3 City	4 State											
<b>NONE</b>														
3999999 – Unaffiliated Totals														
4099999 – Affiliated Totals														
4199999 Totals														

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ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.

**SCHEDULE D - PART 2 - SECTION 1**

Showing ALL PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	9 Fair Value		11 Actual Cost	12 Dividends			13 Change in Book/ Adjusted Carrying Value					20 NAIC Designation	21 Date Acquired
		Code	Foreign					Rate Per Share Used to Obtain Fair Value	Fair Value		Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change In B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change In B./A.C.V.		
05518F-20-9	BAC CAP TR VI			5,250,000	100.00	85.408	448,392	85.408	448,392	509,439	9,311	29,531	(61,635)	221		(61,414)		P1UFE	03/11/2005	
806605-70-5	SCHERING PLOUGH CORP.			10,000,000		242.810	2,428,100	242.810	2,428,100	2,632,810		37,500	(204,710)			(204,710)		P2LFE	09/20/2007	
854616-20-8	STANLEY WKS.			2,775,000		898.125	2,492,297	898.125	2,492,297	2,809,364		116,061	(317,067)		269,528	(586,595)		P2UFE	10/25/2007	
698255-12-1	XL CAP LTD.			85,000,000		19.110	1,624,350	19.110	1,624,350	1,624,350		107,188			722,093	(722,093)		P2LFE	07/11/2007	
3399999	- Total - Preferred Stock - Industrial, Misc.						6,993,139	XXX	6,993,139	7,575,962	9,311	290,279	(583,412)	221	991,620	(1,574,811)	0	XXX	XXX	
3399999	Total - Preferred Stocks						6,993,139	XXX	6,993,139	7,575,962	9,311	290,279	(583,412)	221	991,620	(1,574,811)	0	XXX	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book / Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book / Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired	
		3 Code	4 Foreign			7 Rate per Share Used To Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.			
R8412T-10-2	STATOILHYDRO ASA /NOK/		0.	3,900,000	121,385	31,124	121,385	129,856				(7,165)		(7,165)	(1,307)	U	11/26/2007	
N83574-10-8	STMICROELECTRONICS NV /EUR/		0.	5,877,000	84,206	14,328	84,206	89,778				(4,745)		(4,745)	(827)	L	11/28/2007	
Q87764-10-8	STOCKLAND /AUD/		D.	13,385,000	87,005	6,500	87,005	99,325				(17,110)		(17,110)	4,791	U	09/17/2007	
Q88025-10-3	SUNCORP METWAY LIMITED /AUD/		D.	8,535,000	114,286	13,390	114,286	138,549				(30,946)		(30,946)	6,682	L	09/17/2007	
H83949-14-1	SWATCH GROUP AG /CHF/		C.	235,000	70,833	301,418	70,833	69,035				1,821		1,821	(23)	U	11/26/2007	
J81335-10-1	TAKEFUJI CORP /JPY/		0.	2,140,000	460	0,215	460	52,906				(50,803)		(50,803)	(1,643)	L	11/26/2007	
J86914-10-8	TOKYO ELEC POWER CO INC /JPY/		0.	4,900,000	126,760	25,869	126,760	130,423				388		388	(4,051)	U	11/26/2007	
T95132-10-5	UNICREDITO ITALIANO SPA /EUR/		0.	19,216,000	159,578	8,304	159,578	157,025				4,870		4,870	(2,316)	U	11/26/2007	
G92087-16-5	UNILEVER PLC /GBP/		0.	6,977,000	262,492	37,622	262,492	254,837				17,176		17,176	(9,522)	L	11/26/2007	
F97982-10-6	VIVENDI /EUR/		0.	3,375,000	226,984	67,254	226,984	151,747				77,475		77,475	(2,239)	L	11/26/2007	
A9101Y-10-3	VOESTALPINE AG /EUR/		0.	3,155,000	228,102	72,298	228,102	234,162				(2,606)		(2,606)	(3,454)	U	11/26/2007	
Q97417-10-1	WESTPAC BANKING CORP /AUD/		D.	7,769,000	163,717	21,073	163,717	176,404		4,545		(21,195)		(21,195)	8,508	L	09/17/2007	
Q98418-10-8	WOOLWORTH LTD /AUD/		D.	3,673,000	109,620	29,845	109,620	103,587				6,626		6,626	(593)	L	11/28/2007	
899999 - Total	- Common Stock - Industrial, Misc.				25,561,117	XXX	25,561,117	24,817,994		3,809	64,617	0	339,794	30,829	308,965	403,329	XXX	XXX
13973#-10-2	Capital Area Services Company, Inc.			1,000	(228)	1,000	(228)	1,000		0	0	0	0	0	0	0		03/04/1992
13985#-10-8	CareFirst BlueChoice, Inc.			4,000,000	159,768,522	32,942,000	159,768,522	20,611,719				30,930,583		30,930,583				06/22/1984
63516#-10-1	National Capital Administrative Services			4,000,000	8,365,861	2,092,000	8,365,861	12,802,369				449,270		449,270				11/03/1983
63517@-10-2	National Capital Insurance Agency			20,000,000	6,102,448	305,000	6,102,448	5,363,430				444,552		444,552				04/20/1978
	GHMSI Companies			0,000	0	0,000	0	309,807										
	Services Benefit Plan Admin Service Corp.			9,000,000	0	0,000	0	9,000				1,438,210		1,438,210				01/01/2005
999999 - Total	- Common Stock - Parent, Subsidiaries, Affiliates				174,236,603	XXX	174,236,603	39,097,325				33,262,615		33,262,615			XXX	XXX
922908-88-4	VANGUARD INDEX FDS			339,115,997	13,534,119	39,910	13,534,119	13,176,680		176,680		357,440		357,440			L	12/25/2007
922040-10-0	Vanguard Institutional Index Fund			398,552,618	53,461,848	134,140	53,461,848	41,364,642		828,922		1,782,498		1,782,498			U	12/25/2007
7099999 - Total	- Common Stocks - Mutual Funds				66,995,968	XXX	66,995,968	54,541,322		0	1,005,602	0	2,139,938	0	2,139,938	0	XXX	XXX
7299999 Total	- Common Stocks				270,067,812	XXX	270,067,812	120,156,844		3,809	1,070,218	0	36,712,726	30,829	36,681,897	403,329	XXX	XXX
7399999 Total	- Preferred and Common Stocks				277,060,951	XXX	277,060,951	127,732,806		13,120	1,360,497	0	36,129,314	1,022,449	35,107,086	403,329	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues .....72, the total \$ value (included in Column 8) of all such issues \$ .....68,956,205

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ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3128X3-3E-1	FED HOME LN MTG 5.050% 1/26/		09/27/2007	Various		302,043	300,000	2,609
3133XB-EE-1	FEDERAL HOME LN BKS.		08/30/2007	Various		1,991,700	2,000,000	35,440
3133XH-PH-9	FEDERAL HOME LN BKS.		01/11/2007	Various		1,993,300	2,000,000	20,583
3133XK-XD-2	FEDERAL HOME LN BKS.		07/02/2007	Ferris Baker		7,947,500	8,000,000	52,000
3134A4-UU-6	FEDERAL HOME LN MTG CORP		05/14/2007	Ferris Baker		3,010,781	3,000,000	50,833
3137EA-AD-1	FEDERAL HOME LN MTG CORP		08/30/2007	Various		608,357	600,000	11,638
3137EA-BA-6	FEDERAL HOME LN MTG CORP		11/19/2007	Various		409,552	400,000	2,164
31359M-2S-1	FEDERAL NATL MTG ASSN.		06/13/2007	Ferris Baker		7,873,437	8,000,000	
31359M-FJ-7	FEDERAL NATL MTG ASSN.		08/27/2007	Various		367,394	300,000	2,553
31359M-XX-6	FEDERAL NATL MTG ASSN.		08/29/2007	Various		706,400	710,000	17,553
31359M-EU-3	FNMA 6.25%		03/20/2007	Various		687,252	600,000	13,125
83162C-QG-1	SMALL BUS ADMIN GTD DEV PTC.		03/07/2007	Various		1,578,784	1,517,150	32,407
912810-FP-8	U.S. Treasury Bonds 5.375%		12/26/2007	Ferris Baker		6,562,500	6,000,000	117,432
912810-FJ-2	UNITED STATES TREAS BDS.		12/26/2007	Ferris Baker		2,380,859	2,000,000	44,606
912810-FM-5	UNITED STATES TREAS BDS.		12/26/2007	Ferris Baker		6,068,359	5,000,000	36,058
912810-FT-0	UNITED STATES TREAS BDS.		09/20/2007	Ferris Baker		3,763,906	4,000,000	20,054
912810-PT-9	UNITED STATES TREAS BDS.		09/20/2007	Ferris Baker		3,918,438	4,000,000	21,168
912810-PU-6	UNITED STATES TREAS BDS.		12/26/2007	Ferris Baker		6,309,375	6,000,000	34,615
912828-AF-7	UNITED STATES TREAS NTS.		07/25/2007	HSBC Securities		648,340	635,360	570
912828-CA-6	UNITED STATES TREAS NTS.		10/09/2007	Ferris Baker		4,882,813	5,000,000	31,522
912828-CH-1	UNITED STATES TREAS NTS.		03/07/2007	Various		15,788,750	16,000,000	200,387
912828-DT-4	UNITED STATES TREAS NTS.		07/31/2007	Various		7,931,875	8,000,000	65,217
912828-EG-1	UNITED STATES TREAS NTS.		08/21/2007	Ferris Baker		7,085,200	7,125,000	121,541
912828-EN-6	UNITED STATES TREAS NTS.		11/05/2007	Ferris Baker		3,570,957	3,500,000	75,754
912828-ES-5	UNITED STATES TREAS NTS.		08/06/2007	Ferris Baker		4,975,391	5,000,000	14,436
912828-EW-6	UNITED STATES TREAS NTS.		10/09/2007	Ferris Baker		3,980,937	4,000,000	28,370
912828-FQ-8	UNITED STATES TREAS NTS.		10/09/2007	Ferris Baker		5,096,094	5,000,000	38,417
912828-FY-1	UNITED STATES TREAS NTS.		10/09/2007	Ferris Baker		5,001,953	5,000,000	94,260
912828-GH-7	UNITED STATES TREAS NTS.		11/01/2007	VARIOUS		5,465,275	5,455,000	41,193
912828-GM-6	UNITED STATES TREAS NTS.		08/06/2007	Ferris Baker		5,003,320	5,000,000	80,533
912828-GS-3	UNITED STATES TREAS NTS.		09/04/2007	Ferris Baker		4,981,055	5,000,000	70,313
912828-HA-1	UNITED STATES TREAS NTS.		12/26/2007	VARIOUS		7,140,960	6,915,000	104,767
912828-HE-3	UNITED STATES TREAS NTS.		10/09/2007	Ferris Baker		4,979,492	5,000,000	6,967
912828-HG-8	UNITED STATES TREAS NTS.		11/05/2007	Ferris Baker		3,493,027	3,500,000	2,981
912828-HH-6	UNITED STATES TREAS NTS.		12/26/2007	Ferris Baker		5,986,406	6,000,000	29,423
912828-HK-9	UNITED STATES TREAS NTS.		12/19/2007	VARIOUS		7,848,400	7,900,000	16,091
0399999 - Total - Bonds - U.S. Government						160,340,181	158,457,510	1,537,580
3128MT-6K-9	FHLMC PC GOLD 10/20 II		09/12/2007	Various		1,868,927	1,845,000	6,663
3128UN-AX-0	FHLMC PC GOLD 10/20 II		02/01/2007	Various		786,125	800,000	1,344
3128UN-CE-0	FHLMC PC GOLD 10/20 II		10/04/2007	Various		2,255,913	2,223,601	4,015
3128MB-EG-8	FHLMC PC GOLD COMB 15		04/24/2007	Various		2,810,828	2,800,000	11,122
3128MB-FN-2	FHLMC PC GOLD COMB 15		05/03/2007	Various		145,832	147,959	329
3128KT-L3-2	FHLMC PC GOLD COMB 30		12/14/2007	Various		777,404	768,874	2,307
3128M5-HJ-2	FHLMC PC GOLD COMB 30		12/14/2007	Various		776,734	769,282	2,308
31349S-C9-2	FHLMC PC GUAR ADJ 30YR		08/14/2007	Various		2,476,545	2,559,840	6,411
3128NC-LA-0	FHLMC PC II HYBRD ARM		06/04/2007	Various		1,836,993	1,864,597	5,019
3128QJ-WQ-5	FHLMC PC II HYBRD ARM		02/01/2007	Various		682,330	675,000	2,376
31393M-EF-4	FHLMC REMIC SERIES 2591		06/12/2007	Various		9,548,438	10,500,000	20,417
31394J-YA-9	FHLMC REMIC SERIES 2697		04/25/2007	Various		982,984	1,060,000	3,843
31395F-EG-5	FHLMC REMIC SERIES 2836		03/06/2007	Various		686,768	725,000	806
31395F-PF-5	FHLMC REMIC SERIES 2858		06/12/2007	Various		6,158,885	6,900,711	12,076
31397F-TC-6	FHLMC REMIC SERIES 3293		09/18/2007	Various		5,765,563	5,800,000	17,722
31402D-KW-9	FNMA PASS-THRU ADJ LIBOR		06/20/2007	Various		6,103,101	6,257,585	18,885
31409U-WM-3	FNMA PASS-THRU ADJ LIBOR		11/19/2007	Various		1,079,028	1,069,916	3,145
31411N-P5-0	FNMA PASS-THRU ADJ LIBOR		02/12/2007	Various		673,734	675,000	2,108
31403X-FB-6	FNMA PASS-THRU BLLN MULTI		01/17/2007	Ferris Baker		980,898	1,000,000	2,445
31407F-BY-5	FNMA PASS-THRU INT 15 YEAR		09/10/2007	Various		1,699,464	1,747,802	3,933
31410F-Z2-4	FNMA PASS-THRU INT 15 YEAR		05/03/2007	Various		382,306	387,882	862
31410F-ZN-8	FNMA PASS-THRU INT 15 YEAR		05/03/2007	Various		239,083	242,570	539
31402C-PL-0	FNMA PASS-THRU LNG 30 YEAR		11/06/2007	Various		759,833	791,943	1,320
31402Q-WA-5	FNMA PASS-THRU LNG 30 YEAR		08/22/2007	Various		1,019,100	1,046,404	3,677
31407Y-KQ-1	FNMA PASS-THRU LNG 30 YEAR		10/18/2007	Various		188,917	184,471	400

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ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31408H-3H-6	FNMA PASS-THRU LNG 30 YEAR		07/25/2007	Various		1,465,729	1,481,703	3,210
31409J-A9-1	FNMA PASS-THRU LNG 30 YEAR		07/26/2007	Various		549,957	554,636	1,202
31410F-Y6-6	FNMA PASS-THRU LNG 30 YEAR		05/31/2007	Various		855,567	896,395	1,369
31410G-AF-0	FNMA PASS-THRU LNG 30 YEAR		06/13/2007	Various		1,425,244	1,527,132	3,606
31410G-BE-2	FNMA PASS-THRU LNG 30 YEAR		06/12/2007	Various		1,019,504	1,061,765	2,079
31410G-JS-3	FNMA PASS-THRU LNG 30 YEAR		08/16/2007	Various		1,803,934	1,809,022	3,618
31410V-MB-3	FNMA PASS-THRU LNG 30 YEAR		10/18/2007	Various		187,833	183,476	398
31411Y-WC-3	FNMA PASS-THRU LNG 30 YEAR		10/18/2007	Various		291,054	284,204	616
31412L-G4-6	FNMA PASS-THRU LNG 30 YEAR		10/18/2007	Various		243,328	237,683	515
31412X-DN-1	FNMA PASS-THRU LNG 30 YEAR		10/18/2007	Various		149,389	145,967	316
31371M-6M-4	FNMA PASS-THRU LNG 10 7-10YR		01/11/2007	Various		1,349,388	1,371,515	3,353
31410G-NB-5	FNMA PASS-THRU LNG 10 7-10YR		10/04/2007	Various		996,188	999,154	1,665
31385X-HZ-3	FNMA PASS-THRU MEGA MULTI 7		01/10/2007	Various		919,152	946,664	1,792
31410G-AR-4	FNMA POOL #888416 5.000% 9/01/		05/23/2007	Various		670,852	700,000	2,722
31410G-BT-9	FNMA POOL #888450 5.500% 8/01/		05/21/2007	Various		1,722,246	1,750,000	6,149
31410G-TM-5	FNMA POOL #888956 6.000% 3/01/		11/28/2007	Various		2,976,323	2,921,320	5,356
31359V-GF-4	FNMA REMIC TR 1999-1		12/19/2007	UBS Securities		6,174,513	5,946,860	27,917
31394C-3N-0	FNMA REMIC TRUST 2005-23		07/25/2007	Various		3,331,320	3,353,326	14,857
36225E-BM-3	GNMA PASS-THRU M ADJ HYBRID		02/16/2007	Various		675,719	700,000	1,633
38374N-QU-4	GNMA REMIC TRUST 2006-38		06/12/2007	Various		2,403,125	2,500,000	5,347
38375J-B7-9	GNMA REMIC TRUST 2007-18		08/13/2007	Various		2,903,890	2,927,677	6,709
38375J-M9-3	GNMA REMIC TRUST 2007-27		11/27/2007	Various		3,939,108	3,931,736	15,836
38374D-GW-3	GNMA REMIC TRUST 2007-80		12/11/2007	Various		2,007,500	2,000,000	7,944
791698-AC-7	ST LOUIS MO TAX INCREMENT REV TAX		11/09/2007	Various		2,836,470	3,000,000	180,000
3199999 - Total	Bonds - Special Revenue					91,583,063	94,073,674	432,279
002819-AA-8	ABBOTT LABORATORIES		11/06/2007	Various		274,893	275,000	
007924-AF-0	AEGON N V		05/09/2007	Various		462,218	475,000	10,216
00768R-AB-8	AERO 1 HQ FIN TR 4.890% 7/07/		06/05/2007	Various		1,412,430	1,500,000	1,426
013817-AP-6	ALCOA INC		11/05/2007	Various		985,940	1,000,000	11,917
018490-AL-6	ALLERGAN INC		10/25/2007	Various		288,794	245,000	296
020002-AV-3	ALLSTATE CORP		05/03/2007	Various		199,658	200,000	
02261W-AB-5	ALZA CORP		10/26/2007	Various		1,786,864	2,000,000	
02584P-AB-0	AMERICAN EXPRESS TRAVEL		11/30/2007	Various		998,000	1,000,000	2,042
032511-AY-3	ANADARKO PETE CORP		01/04/2007	Various		102,839	100,000	1,971
00184A-AG-0	AOL Time Warner 7.70%		08/14/2007	VARIOUS		762,489	700,000	14,710
039483-AW-2	ARCHER DANIELS MIDLAND CO		12/19/2007	Various		1,973,125	1,750,000	5,487
046353-AC-2	ASTRAZENECA PLC		10/15/2007	Various		2,014,080	2,000,000	10,800
001957-BD-0	AT&T Corp. Step Up		08/27/2007	Various		238,668	200,000	4,667
00206R-AD-4	AT&T INC		08/28/2007	Various		224,028	225,000	
00206R-AG-7	AT&T INC		12/03/2007	Various		124,449	125,000	
05949A-BX-7	BA MTG SECS INC 2004-3		05/22/2007	Various		4,932,032	5,000,000	18,333
056335-AA-0	BAC CAPITAL TRUST XI		03/09/2007	Various		409,871	375,000	7,660
06050T-KN-1	BANK AMER CHRLT NC MTN		03/08/2007	Various		1,273,814	1,275,000	
060505-CZ-5	BANK OF AMERICA CORPORATION		02/12/2007	Various		625,000	625,000	
060505-DH-4	BANK OF AMERICA CORPORATION		08/20/2007	Various		424,044	425,000	
060505-DP-6	BANK OF AMERICA CORPORATION		11/29/2007	Various		173,770	175,000	
073902-CC-0	Bear Stearns 2.875%		09/17/2007	Ferris Baker		1,944,480	2,000,000	12,458
07388D-AC-2	BEAR STEARNS ARM TR 2006-2		11/20/2007	Various		456,525	467,931	1,836
073928-X7-3	BEAR STEARNS COS INC MTN BE		08/07/2007	Various		149,645	150,000	
075811-AC-3	BECKMAN COULTER INC		06/12/2007	Various		1,070,651	1,000,000	
075811-AD-1	BECKMAN COULTER INC		10/25/2007	Various		276,596	240,000	2,250
084423-AP-7	BERKLEY W R CORP		08/13/2007	Various		916,770	1,000,000	174
05568Y-AA-6	BNSF RAILWAY CO 2007-1		06/11/2007	Various		500,000	500,000	
110122-AP-3	BRISTOL MYERS SQUIBB CO		11/26/2007	various		1,023,590	1,000,000	2,285
116663-AC-9	BRUCE MANSFIELD UNIT 2007-1		07/10/2007	Various		50,000	50,000	
12189T-AD-6	BURLINGTON NORTHN SANTA FE CP		11/28/2007	various		2,288,640	2,000,000	810
13342B-AB-1	CAMERON INTERNATIONAL CORP		01/04/2007	Various		1,965,625	1,850,000	3,083
136385-AL-5	CANADIAN NAT RES LTD		03/13/2007	Various		150,329	150,000	
14040H-AR-6	CAPITAL ONE FINL CORP		10/16/2007	Various		1,826,479	1,825,000	2,109
14149Y-AN-8	CARDINAL HEALTH INC		06/05/2007	Various		996,860	1,000,000	
161571-CH-5	CHASE ISSUANCE TRUST 2007-17A		10/04/2007	Various		699,983	700,000	
12560P-EX-5	CIT GROUP HLDGS INC MTN BE		08/22/2007	Ferris Baker		1,401,000	1,500,000	4,761

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ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
125581-AV-0	CIT GROUP INC.		11/27/2007	Ferris Baker		951,620	1,000,000	4,421
17305E-DY-8	CITIBANK CCIT 2007-A8		09/13/2007	Various		696,045	700,000	
173094-AA-1	CITIGROUP CAP XXI		12/17/2007	Various		74,819	75,000	
172967-DR-9	CITIGROUP INC.		11/13/2007	various		1,970,122	2,109,000	29,065
172967-EC-1	CITIGROUP INC.		05/18/2007	Various		74,011	75,000	
172967-EL-1	CITIGROUP INC.		10/10/2007	Various		124,766	125,000	
20030N-AU-5	COMCAST CORP NEW		08/21/2007	Various		324,437	325,000	31
20030N-AP-6	COMCAST CORP NEW 6.500% 1/15/		08/06/2007	Various		331,100	325,000	1,408
2027A0-BJ-7	COMMONWEALTH BK AUSTRALIA		04/17/2007	Various		2,000,000	2,000,000	
223030-AB-6	COVIDIEN INTL FIN S A		10/17/2007	Various		399,708	400,000	
225448-AA-7	CREDIT SUISSE GUERNSEY BRH		05/08/2007	Various		100,000	100,000	
20173T-AB-1	CSFB COML MTG PTC 2007-C4		11/02/2007	Ferris Baker		1,021,719	1,000,000	969
12668A-H7-3	CWALT INC 2005-71		05/10/2007	Various		7,485,665	7,441,482	17,817
02147L-AL-7	CWALT INC RESECURE 2006-22R		02/22/2007	Lehman		9,929,732	9,866,524	44,536
12669E-AU-0	CWMBS INC 2003-8		05/22/2007	Various		2,504,871	2,580,678	7,312
233835-AQ-0	DAIMLER CHRYSLER NORTH AMER HL		03/23/2007	Various		188,882	150,000	2,479
235851-AF-9	DANAHER CORP 0.000% 01/22/		10/25/2007	Various		1,967,909	1,830,000	
249575-AN-1	DEPFA ACS BK		05/14/2007	Various		599,660	625,000	4,470
26442C-AA-2	DUKE ENERGY CAROLINAS LLC		05/31/2007	Various		99,987	100,000	
292505-AF-1	ENCANA CORP		11/28/2007	Various		174,701	175,000	
314275-AA-6	FEDERATED RETAIL HLDGS INC		11/13/2007	Various		448,443	475,000	12,845
32051G-FL-4	FIRST HORIZON ALT MTG 2005-FA1		08/23/2007	Various		2,879,063	3,000,000	12,375
336158-AG-5	FIRST REP BK SAN FRANCISCO		04/19/2007	Various		1,561,984	1,410,000	11,838
338032-AX-3	FISHER SCIENTIFIC INTL INC		07/16/2007	Various		807,043	550,000	6,852
338899-AA-5	FLEET CAP TR II		11/07/2007	Various		1,035,500	1,000,000	32,560
36962G-2G-8	GENERAL ELEC CAP CORP MTN BE		07/11/2007	Ferris Baker		3,856,960	4,000,000	91,800
36962G-3M-4	GENERAL ELEC CAP CORP MTN BE		11/06/2007	Various		175,000	175,000	
38141G-BU-7	GOLDMAN SACHS GROUP INC		03/05/2007	BNY Capital		2,120,320	2,000,000	19,433
38141G-EU-4	GOLDMAN SACHS GROUP INC		07/31/2007	Various		236,461	250,000	688
38144L-AC-4	GOLDMAN SACHS GROUP INC		10/11/2007	Various		149,801	150,000	
438516-AV-8	HONEYWELL INTL INC		07/24/2007	Various		998,050	1,000,000	
404280-AG-4	HSBC HLDGS PLC		04/03/2007	Various		449,909	425,000	12,048
404280-AH-2	HSBC HLDGS PLC		09/05/2007	Various		523,756	525,000	
456652-AG-1	INDYMAC IMAJ MTG LN TR 2007-A1		08/23/2007	Various		3,888,750	4,000,000	18,000
458140-AD-2	INTEL CORP		11/28/2007	Various		1,995,787	1,900,000	25,876
459902-AN-2	INTERNATIONAL GAME TECHNOLOGY		02/13/2007	Various		1,273,875	1,275,000	3,929
45920Q-ES-9	INTL BUSN MACHS CORP MTN BE		11/15/2007	various		2,001,380	2,000,000	41,076
450679-AT-2	ITT CORP		05/02/2007	BNY Capital		1,782,560	1,550,000	53,362
478160-AQ-7	JOHNSON & JOHNSON		11/28/2007	various		2,139,000	2,000,000	32,992
46625H-GY-0	JP MORGAN CHASE & CO		12/13/2007	Various		324,396	325,000	
46627V-AA-5	JP MORGAN CHASE CAP XVII		03/06/2007	Various		246,710	250,000	1,544
46630G-AM-7	JP MORGAN MTG TR 2007-A1		01/19/2007	Various		684,387	700,000	2,375
48123U-AA-2	JPMORGAN CHASE CAP XXIII		05/18/2007	Various		149,135	150,000	
48632H-AA-5	KAUPTHING BK HF MED TM SUB BK		02/22/2007	Various		187,110	175,000	3,394
500255-AP-9	KOHL'S CORP		11/08/2007	various		2,006,680	2,000,000	15,972
50075N-AS-3	KRAFT FOODS INC		08/17/2007	Various		101,721	100,000	163
524908-7M-6	LEHMAN BROS HLDGS INC		12/17/2007	Various		174,871	175,000	
524908-UY-4	LEHMAN BROS HLDGS INC		02/09/2007	Various		650,000	650,000	
52517P-5X-5	LEHMAN BROS HLDGS INC MTN BE		09/19/2007	Various		474,601	475,000	
55265K-7Q-6	MASTR ASSET TR 2004-3		12/05/2007	Various		324,894	334,189	376
585055-AL-0	MEDTRONIC INC		07/24/2007	Various		573,125	550,000	1,638
59018Y-UZ-2	MERRILL LYNCH CO INC MTN BE		11/19/2007	Ferris Baker		937,112	965,000	11,962
59562V-AP-2	MIDAMERICAN ENERGY HLDGS NEW		05/08/2007	Various		99,514	100,000	
60871R-AA-8	MOLSON COORS BREWING CO		12/11/2007	Various		2,633,750	2,150,000	20,007
617446-C2-3	MORGAN STANLEY		01/04/2007	Various		99,680	100,000	
652478-BW-7	NEWS AMER HLDGS INC		10/03/2007	Ferris Baker		1,528,770	1,500,000	52,854
655664-AH-3	NORDSTROM INC		04/25/2007	Various		461,104	425,000	3,692
655664-AK-6	NORDSTROM INC		11/28/2007	Various		496,940	500,000	
68402L-AC-8	ORACLE CORP / OZARK HLDG INC		07/31/2007	Various		96,176	100,000	263
743315-AM-5	PROGRESSIVE CORP OHIO		06/18/2007	Various		124,661	125,000	
744320-AG-7	PRUDENTIAL FINL INC		07/24/2007	Various		2,794,859	2,700,000	16,186
743917-AL-0	PRUDENTIAL INS CO AMER		06/06/2007	Various		2,687,875	2,360,000	77,526

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**ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
744448-BZ-3	PUBLIC SERVICE CO COLO		08/08/2007	Various		74,384	75,000	
74922Y-AE-5	RALI SERIES TRUST 2006-QS15		01/11/2007	Various		4,088,750	4,000,000	11,556
761118-DR-6	RESIDENTIAL ACCREDIT 2005-QS12		08/23/2007	Various		1,822,219	1,900,000	7,838
76111X-SD-6	RESIDENTIAL FDG MTG 2005-S1		01/26/2007	Various		246,404	255,796	1,013
771367-BZ-1	ROCHESTER GAS & ELEC CORP		07/12/2007	Various		998,900	1,000,000	
78387G-AL-7	SBC COMMUNICATIONS INC		07/31/2007	Various		194,790	200,000	1,500
806605-AH-4	SCHERING PLOUGH CORP		09/12/2007	Various		49,695	50,000	
78442G-SC-1	SLM STUDENT LOAN TR 2006-3		08/23/2007	Various		1,194,094	1,200,000	6,165
78443V-AA-0	SLM STUDENT LOAN TR 2007-1		01/18/2007	Various		2,250,000	2,250,000	
78443X-AB-4	SLM STUDENT LOAN TR 2007-2		02/14/2007	Various		2,200,000	2,200,000	
842587-AB-3	SOUTHERN CO		01/11/2007	Various		1,498,320	1,500,000	
852060-AD-4	SPRINT CAP CORP		11/02/2007	Various		120,525	125,000	4,106
852061-AD-2	SPRINT NEXTEL CORP		11/14/2007	Various		451,887	475,000	13,300
869099-AF-8	SUSQUEHANNA BANCSHARES INC PA		03/06/2007	Various		2,963,970	3,000,000	50,667
875127-AW-2	TAMPA ELEC CO		05/22/2007	Various		994,330	1,000,000	
87222P-AC-7	TBW MTG BKD TR 2006-6		01/09/2007	Various		9,987,500	10,000,000	17,294
87222E-AC-2	TBW MTG BKD TR 2007-1		02/26/2007	Various		4,999,847	5,000,000	21,233
88165F-AA-0	TEVA PHARMACEUTICAL FIN CO B.V		07/20/2007	Various		610,173	600,000	4,696
887315-BJ-7	TIME WARNER COMPANIES INC		11/05/2007	Various		2,175,300	2,000,000	9,264
872540-AL-3	TJX COS INC NEW ZERO COUPON		10/25/2007	Various		494,520	520,000	
893830-AS-8	TRANSOCEAN SEDCO FOREX INC		12/04/2007	Various		149,495	150,000	
893830-AU-3	TRANSOCEAN SEDCO FOREX INC		12/06/2007	Various		2,611,100	2,600,000	
89417E-AC-3	TRAVELERS COMPANIES INC		05/23/2007	Various		423,887	425,000	
895925-AA-3	TRIAD GTY INC		03/23/2007	Various		548,835	500,000	8,010
898404-AB-4	TRUSTREET PPTYS INC		04/16/2007	BNY Capital		1,091,250	1,000,000	3,750
90261X-CY-6	UBS AG BRH MTN SR DEP NT BE		02/23/2007	Various		4,000,000	4,000,000	
90261X-EM-0	UBS AG BRH MTN SR DEP NT BE		12/17/2007	Various		249,700	250,000	
90783X-AA-9	UNION PACIFIC RR CO 2007-3		07/19/2007	Various		850,000	850,000	
91913Y-AL-4	VALERO ENERGY CORP NEW		06/05/2007	Various		124,641	125,000	
927804-FB-5	VIRGINIA ELEC & PWR CO		05/14/2007	Various		224,379	225,000	
92976G-AJ-0	WACHOVIA BK NATL ASSN MTN SUB		11/30/2007	Various		249,480	250,000	
929903-DF-6	WACHOVIA CORP NEW		04/18/2007	Various		1,825,000	1,825,000	
929903-DT-6	WACHOVIA CORP NEW		06/05/2007	Various		248,943	250,000	
92925G-AA-1	WAMU MTG CERT 2006-AR16		02/22/2007	UBS Securities		6,511,367	6,501,209	26,419
947074-AF-7	WEATHERFORD INTL INC		06/13/2007	Various		74,940	75,000	
949746-JM-4	WELLS FARGO & CO NEW		11/13/2007	Various		1,968,356	2,130,000	31,484
949746-NX-5	WELLS FARGO & CO NEW		12/03/2007	Various		896,256	900,000	
94981C-AF-6	WELLS FARGO MBS 2003-17		05/22/2007	Various		5,782,942	5,824,808	20,387
94982P-AA-7	WELLS FARGO MBS 2005-AR7		03/05/2007	Various		7,259,596	7,330,592	7,079
94985W-DN-8	WELLS FARGO MBS 2007-11		08/16/2007	Various		867,916	889,600	4,003
959053-AD-1	WESTERN OIL SANDS INC		11/16/2007	Various		2,231,060	2,000,000	6,281
966629-AA-5	WHITNEY NATL BK NEW ORLEANS LA		11/15/2007	VARIOUS		3,436,720	3,500,000	35,984
981526-AC-0	WORLD OMNI AUTO TR 2007-A		02/13/2007	Various		674,898	675,000	
983024-AD-2	WYETH		10/25/2007	Various		1,805,975	1,660,000	16,364
983024-AM-2	WYETH		03/22/2007	Various		1,397,102	1,400,000	
983024-AN-0	WYETH		03/22/2007	Various		99,321	100,000	
984121-BN-2	XEROX CORP		08/16/2007	Various		259,308	250,000	286
984121-BP-7	XEROX CORP		08/15/2007	Various		2,788,675	2,725,000	43,320
98385X-AM-8	XTO ENERGY INC		07/12/2007	Various		174,792	175,000	
4599999	- Total - Bonds - Industrial, Misc.					198,847,175	196,636,809	1,167,422
6099997	- Total - Bonds - Part 3					450,770,420	449,167,992	3,137,281
6099998	- Total - Bonds - Part 5					428,062,991	417,413,681	4,124,407
6099999	- Total - Bonds					878,833,411	866,581,674	7,261,688
806605-70-5	SCHERING PLOUGH CORP		09/20/2007	VARIOUS	10,000,000	2,632,810		
854616-20-8	STANLEY WKS		10/25/2007	Various		2,775,000		
698255-12-1	XL CAP LTD		07/11/2007	Various		85,000,000	2,346,443	
6399999	- Total - Preferred Stocks - Industrial, Misc.						8,058,144	XXX
6599997	- Total - Preferred Stocks - Part 3						8,058,144	XXX
6599998	- Total - Preferred Stocks - Part 5						607,300	XXX

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
6599999 - Total	- Preferred Stocks					8,665,444	XXX	0
07336*-10-0	BCS Financial		03/31/2007	Convertible Debentures	23,348,000	926,203		
6799999 - Total	- Common Stocks - Banks, Trusts, Insurance					926,203	XXX	0
H0010V-10-1	ABB LTD ZUERICH /CHF/	C	11/26/2007	VARIOUS	9,322,000	227,878		
F00189-12-0	ACCOR /EUR/	D	09/17/2007	ABN Amro	1,001,000	84,730		
N00927-29-8	AEGON NV /EUR/	D	11/26/2007	VARIOUS	7,104,000	127,348		
J0109X-10-7	ALFRESA HOLDINGS CORP /JPY/	D	09/18/2007	Merrill Lynch	1,200,000	73,570		
J01218-10-6	AMADA CO LTD /JPY/	D	09/18/2007	Merrill Lynch	14,000,000	140,782		
G03340-17-7	AMLIN ORD SHS /GBP/	D	12/14/2007	Exchange	18,989,330	124,275		
G03340-22-7	AMLIN PLC B SHARES	D	12/14/2007	Exchange	21,363,000	10,119		
G0398N-12-8	ANTOFAGASTA PLC /GBP/	D	11/26/2007	VARIOUS	26,128,000	371,685		
J52817-11-1	AOZORA BANK LTD /JPY/	D	09/18/2007	Merrill Lynch	38,000,000	121,465		
L0218T-39-0	ARCELORMITTAL /EUR/	D	09/17/2007	ABN Amro	4,041,000	268,730		
J02100-11-3	ASAHI BREWERY LTD /JPY/	D	11/26/2007	VARIOUS	15,800,000	256,604		
G0593M-10-7	ASTRAZENECA PLC /GBP/	D	11/26/2007	VARIOUS	7,123,000	334,731		
G06812-11-2	AVEVA GROUP PLC ORD /GBP/	D	11/26/2007	VARIOUS	6,187,000	120,416		
F06106-10-2	AXA /EUR/	D	11/26/2007	VARIOUS	5,359,000	208,610		
H04530-20-2	BALOISE HOLDING N SHARE /CHF/	C	09/17/2007	ABN Amro	1,363,000	130,116		
E11805-10-3	BANCO BILBAO VIZ ARG REGD /EUR/	D	09/17/2007	ABN Amro	12,513,000	270,779		
E19790-10-9	BANCO SANTANDER SA /EUR/	D	11/26/2007	VARIOUS	28,277,000	522,957		
J04242-10-3	BANK OF YOKOHAMA LTD /JPY/	D	09/18/2007	Merrill Lynch	9,000,000	57,147		
G08036-12-4	BARCLAYS ORD GBPO.25 /GBP/	D	11/26/2007	VARIOUS	35,550,000	401,797		
D06216-10-1	BASF AG /EUR/	D	09/17/2007	ABN Amro	2,894,000	375,312		
G10877-10-1	BHP BILLITON PLC /GBP/	D	09/17/2007	ABN Amro	2,923,000	86,401		
F10580-23-8	BNP PARIBAS /EUR/	D	11/26/2007	VARIOUS	1,473,000	148,972		
F11487-12-5	BOUYGUES /EUR/	D	09/17/2007	ABN Amro	3,005,000	239,977		
G12793-10-8	BP PLC /GBP/	D	11/28/2007	various	8,886,000	105,600		
G12793-18-1	BP PLC /GBP/	D	09/17/2007	ABN Amro	26,335,000	301,042		
J04662-10-2	BROTHER INDUSTRIES /JPY/	D	09/18/2007	Merrill Lynch	1,700,000	21,369		
J05124-14-4	CANON INC /JPY/	D	11/26/2007	VARIOUS	4,400,000	227,064		
F13587-12-0	CAP GEMINI SA /EUR/	D	09/17/2007	ABN Amro	1,630,000	92,343		
K36628-13-7	CARLSBERG AS B SHS /DKK/	D	09/19/2007	Credit Suisse First Bosto	700,000	94,415		
J05523-10-5	CENTRAL JAPAN RAILWAY CO /JPY/	D	11/26/2007	VARIOUS	16,000	172,468		
J06510-10-1	CHUBU ELECTRIC POWER /JPY/	D	09/18/2007	Merrill Lynch	5,700,000	146,004		
Y1764Z-20-8	COSCO CORP /SGD/	D	11/28/2007	Citigroup Global Markets	19,000,000	79,735		
D1668R-12-3	DAIMLERCHRYSLER /REGD/ /EUR/	D	11/26/2007	VARIOUS	1,802,000	168,863		
K22272-11-4	DANSKE BANK A/S /DKK/	D	09/17/2007	ABN Amro	2,400,000	89,823		
D18190-89-8	DEUTSCHE BK AG REGD NPV /EUR/	D	11/26/2007	VARIOUS	1,806,000	221,073		
D1908N-10-6	DEUTSCHE LUFTHANSA REGD /EUR/	D	09/17/2007	ABN Amro	3,006,000	80,686		
B3357R-21-8	DEXIA NPV /EUR/	D	11/26/2007	VARIOUS	7,458,000	203,287		
D24909-10-9	E.ON AG /EUR/	D	09/17/2007	ABN Amro	1,933,000	339,813		
T3679P-11-5	ENEL SOCIETE PER AZIONI /EUR/	D	11/26/2007	VARIOUS	35,128,000	405,386		
T3643A-14-5	ENI SPA ROMA /EUR/	D	11/26/2007	VARIOUS	12,128,000	421,419		
H26091-14-2	FISCHER GEORGE REGD /CHF/	C	11/26/2007	VARIOUS	299,000	193,530		
B4399L-10-2	FORTIS /EUR/	D	09/17/2007	ABN Amro	6,099,000	179,082		
J15708-15-9	FUJITSU LTD /JPY/	D	09/18/2007	Merrill Lynch	30,000,000	203,708		
G3910J-11-2	GLAXOSMITHKLINE /GBP/	D	09/17/2007	ABN Amro	7,884,000	209,418		
Y30327-10-3	HANG SENG BANK ORD /HKD/	D	11/26/2007	VARIOUS	13,300,000	228,340		
J22302-11-1	HONDA MOTOR CO LTD ORD /JPY/	D	09/18/2007	Merrill Lynch	5,900,000	190,629		
N4578E-41-3	ING GROEP NV /EUR/	D	11/26/2007	VARIOUS	7,701,000	306,759		
J2501P-10-4	ITOCHU CORP /JPY/	D	11/26/2007	VARIOUS	23,000,000	240,812		
G52562-14-0	KINGBOARD CHEMICAL HOLD /HKD/	D	09/17/2007	Merrill Lynch	15,000,000	92,439		
N4297B-14-6	KONINKLIJKE KPN NV /EUR/	D	11/26/2007	VARIOUS	27,380,000	460,101		
J39584-10-7	MAKITA CORP /JPY/	D	09/18/2007	Merrill Lynch	2,900,000	108,731		
D51716-10-4	MAN AG /EUR/	D	11/26/2007	VARIOUS	1,751,000	250,853		
G5824M-10-7	MARKS & SPENCER GROUP PLC /GBP/	D	11/26/2007	VARIOUS	16,019,000	190,971		
G68694-11-9	MICHAEL PAGE INTL PLC /GBP/	D	11/26/2007	VARIOUS	27,188,000	185,576		
J43830-11-6	MIYUBISHI CORP /JPY/	D	09/18/2007	Merrill Lynch	11,800,000	338,443		
J43873-11-6	MIYUBISHI ELECTRIC CORP /JPY/	D	11/26/2007	VARIOUS	10,000,000	116,612		
J44948-10-7	MIYUBI MINING & SMELTING /JPY/	D	11/26/2007	VARIOUS	28,000,000	109,912		
J45013-10-9	MIYUBI OSK LINES LTD /JPY/	D	09/18/2007	Merrill Lynch	15,000,000	218,611		

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ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.H57312-46-6	NESTLE SA REG SHS /CHF/	C	11/28/2007	VARIOUS	335,000	162,287		
.X61873-13-3	NOKIA /AB/ OY /EUR/	D	11/26/2007	VARIOUS	13,939,000	502,623		
.W57996-10-5	NORDEA BANK AB /SEK/	D	09/17/2007	ABN Amro	17,200,000	258,133		
.J59386-10-2	NTT DATA CORP /JPY/	D	11/26/2007	VARIOUS	58,000	262,002		
.G67749-15-3	ORIENT OVERSEAS INTL LTD /HKD/	D	11/26/2007	VARIOUS	11,500,000	103,574		
.F7269R-10-5	PPR /EUR/	D	09/17/2007	ABN Amro	852,000	150,286		
.X72559-10-1	RAUTARUUKKI OY K /EUR/	D	09/17/2007	ABN Amro	1,632,000	86,774		
.G7420A-10-7	RECKITT BENCKISER PLC /GBP/	D	09/19/2007	VARIOUS	2,377,000	135,525		
.H25662-14-1	RICHEMONT UTS A /CHF/	C	09/17/2007	ABN Amro	1,288,000	77,797		
.H69293-21-7	ROCHE HOLDING /CHF/	C	11/26/2007	VARIOUS	1,732,000	314,321		
.G76891-11-1	ROYAL BK OF SCOTLAND GRP /GBP/	D	09/17/2007	ABN Amro	16,785,000	171,624		
.G7690A-10-0	ROYAL DUTCH SHELL GROUP /EUR/	D	09/17/2007	ABN Amro	3,779,000	152,650		
.D6629K-10-9	RWE AG /EUR/	D	11/26/2007	VARIOUS	3,146,000	411,877		
.G77395-10-4	SABMILLER PLC /GBP/	D	11/26/2007	VARIOUS	7,869,000	211,085		
.D80900-10-9	SALZGITTER AG /EUR/	D	09/17/2007	ABN Amro	759,000	142,294		
.F15561-67-7	SCOR SE /EUR/	D	12/06/2007	VARIOUS	5,330,000	138,514		
.J7030F-10-5	SEIKO EPSON CORP /JPY/	D	11/26/2007	VARIOUS	15,500,000	359,288		
.J70746-13-6	SEKISUI HOUSE LTD /JPY/	D	11/26/2007	VARIOUS	11,000,000	127,086		
.J72122-10-4	SHIMACHU /JPY/	D	09/18/2007	Merrill Lynch	3,000,000	85,060		
.Y79946-10-2	SINGAPORE EXCHANGE LTD /SGD/	D	09/17/2007	Credit Suisse First Bosto	20,000,000	136,178		
.F43638-14-1	SOCIETE GENERALE PARIS /EUR/	D	09/17/2007	ABN Amro	699,000	107,513		
.J81281-11-5	TAKEDA PHARMACEUTICAL CO /JPY/	D	11/26/2007	VARIOUS	4,100,000	270,331		
.D83980-11-9	THYSSENKRUPP AG /EUR/	D	11/26/2007	VARIOUS	5,952,000	332,041		
.F92124-10-0	TOTAL SA /EUR/	D	09/17/2007	ABN Amro	5,370,000	414,840		
.J92547-13-2	TOYO SUISAN KAISHA /JPY/	D	09/18/2007	Merrill Lynch	4,000,000	71,531		
.J92676-11-3	TOYOTA MOTOR CORP /JPY/	D	11/26/2007	VARIOUS	4,700,000	259,946		
.N8981F-37-0	UNILEVER NV CERTIFICATES /EUR/	D	09/17/2007	ABN Amro	9,690,000	299,749		
.J94368-14-9	UNY CO /JPY/	D	09/18/2007	Merrill Lynch	5,000,000	42,893		
.G93882-13-5	VODAFONE GROUP PLC /GBP/	D	11/28/2007	VARIOUS	99,011,000	359,595		
.D94523-14-5	VOLKSWAGENWERK AG /EUR/	D	09/17/2007	ABN Amro	1,783,000	373,496		
.928856-30-1	VOLVO AKTIEBOLAGET	D	11/26/2007	ABN Amro	13,100,000	216,179		
.V97973-10-7	WING TAI HOLDINGS /SGD/	D	09/17/2007	Credit Suisse First Bosto	14,000,000	31,837		
.H9870Y-10-5	ZURICH FINL SVCS /CHF/	C	09/17/2007	ABN Amro	640,000	182,643		
.G02072-11-7	ALLIED IRISH BANKS /EUR/	D	12/01/2007	Societe Generale Secs	8,275,000	167,507		
.004020-10-5	ANSELL LTD /AUD/	D	09/17/2007	Citigroup Global Markets	5,354,000	57,013		
.Q1498M-10-0	BHP BILLITON LTD /AUD/	D	11/26/2007	HSBC Securities	12,007,000	443,891		
.G2067Y-10-4	CHARTER PLC REGD /GBP/	D	11/26/2007	HSBC Securities	9,840,000	184,819		
.Q2594P-14-6	COCA-COLA AMATIL LTD /AUD/	D	11/26/2007	HSBC Securities	18,348,000	165,109		
.Q26915-10-0	COMMONWEALTH BK AUSTRALIA /AUD/	D	09/17/2007	Citigroup Global Markets	4,170,000	193,635		
.Q27075-10-2	COMMONWEALTH PPTY OFFICE /AUD/	D	09/17/2007	Citigroup Global Markets	85,670,000	121,757		
.Q3018U-22-4	CSL LTD /AUD/	D	09/17/2007	Citigroup Global Markets	2,859,000	244,973		
.E56793-10-7	GESTEVISION TECNICO /EUR/	D	11/26/2007	BANCA SPA	600,000	15,711		
.Q30989-19-8	GOODMAN GROUP NPV (STAPLED UNITS)	D	11/26/2007	US Bancorp Piper Jaffray	13,626,000	74,766		
.Q40060-10-7	GPT GROUP /AUD/	D	11/26/2007	VARIOUS	17,973,000	71,397		
.Y3506N-12-1	HONG KONG EXCH & CLEAR /HKD/	D	11/26/2007	HONGKONG & SHANGHAI BKG C	8,500,000	244,073		
.G4755S-12-6	INDEPENDENT NEWS & MEDIA /EUR/	D	09/17/2007	ABN Amro	15,089,000	66,171		
.N0139V-14-2	KONINKLIJKE AHOOLD NV /EUR/	D	11/28/2007	VARIOUS	7,188,000	101,046		
.G5689U-10-3	LONDON STOCK EXCHANGE /GBP/	D	11/26/2007	HSBC Securities	6,239,000	228,866		
.J41121-10-4	MATSUSHITA ELEC INDL LTD /JPY/	D	11/26/2007	HSBC Securities	6,000,000	122,549		
.G62748-11-9	MORRISON SUPERMARKETS /GBP/	D	11/26/2007	HSBC Securities	16,283,000	98,282		
.D55535-10-4	MUNCHENER RUCKVERS F/PD /EUR/	D	11/26/2007	bnp paribas	1,417,000	253,121		
.Y63084-12-6	NEW WORLD DEVELOPMENT CO /HKD/	D	11/26/2007	HONGKONG & SHANGHAI BKG C	46,000,000	161,632		
.J59396-10-1	NIPPON TELEGRAPH & TELEPH JPY	D	11/26/2007	HSBC Securities	58,000	264,251		
.J5900F-10-6	NOMURA RESEARCH INSTITUTE /JPY/	D	11/06/2007	HSBC Securities	1,600,000	57,998		
.J59399-10-5	NTT DOCOMO INC /JPY/	D	11/28/2007	DEUTSCHE-BANK SECURITIES	171,000	264,598		
.Q81437-10-7	RIO TINTO LIMITED /AUD/	D	09/17/2007	Citigroup Global Markets	3,279,000	269,853		
.G7690A-32-4	ROYAL DUTCH SHELL B SHS /GBP/	D	11/26/2007	HSBC Securities	11,401,000	462,878		
.Q8461W-10-6	SEVEN NETWORK LTD /AUD/	D	11/26/2007	HSBC Securities	8,057,000	94,784		
.G8125A-10-3	SHRIRE PLC ORD GBP 0.05 /GBP/	D	11/26/2007	VARIOUS	6,862,000	165,377		
.R8412T-10-2	STATOILHYDRO ASA /NOK/	D	11/26/2007	DEN NORSKE BANK	3,900,000	129,856		
.N83574-10-8	STMICROELECTRONICS NV /EUR/	D	11/28/2007	UBS Securities	5,877,000	89,778		
.Q87764-10-8	STOCKLAND /AUD/	D	09/17/2007	Citigroup Global Markets	13,385,000	99,325		

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**ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
08802S-10-3	SUNCORP METWAY LIMITED /AUD/	D	09/17/2007	Citigroup Global Markets	8,535.000	138,549		
H83949-14-1	SWATCH GROUP AG /CHF/	C	11/26/2007	Credit Suisse First Bosto	235.000	69,035		
J81335-10-1	TAKEFUJI CORP /JPY/	0	11/26/2007	HSBC Securities	2,140.000	52,906		
J86914-10-8	TOKYO ELEC POWER CO INC /JPY/	0	11/26/2007	HSBC Securities	4,900.000	130,423		
T95132-10-5	UNICREDITO ITALIANO SPA /EUR/	0	11/26/2007	bnp paribas	19,216.000	157,025		
G92087-16-5	UNILEVER PLC /GBP/	0	11/26/2007	HSBC Securities	6,977.000	254,837		
F97982-10-6	VIVENDI /EUR/	0	11/26/2007	CACEIS FRANCE	3,375.000	151,747		
A9101Y-10-3	VOESTALPINE AG /EUR/	0	11/26/2007	various	3,155.000	234,162		
097417-10-1	WESTPAC BANKING CORP /AUD/	D	09/17/2007	Citigroup Global Markets	7,769.000	176,404		
098418-10-8	WOOLWORTH LTD /AUD/	D	11/28/2007	Citigroup Global Markets	3,673.000	103,587		
6899999 - Total	- Common Stocks - Industrial, Misc.					25,034,577	XXX	0
922908-88-4	VANGUARD INDEX FDS		12/25/2007	VARIOUS	339,115.997	13,176,680		
922040-10-0	Vanguard Institutional Index Fund		12/25/2007	Vanguard Group	4,003.895	549,781		
7099999 - Total	- Common Stocks - Mutual Fund					13,726,461	XXX	0
7299997 - Total	- Common Stocks - Part 3					39,687,241	XXX	0
7299998 - Total	- Common Stocks - Part 5					32,118,852	XXX	0
7299999 - Total	- Common Stocks					71,806,093	XXX	0
7399999 - Total	- Preferred and Common Stocks					80,471,537	XXX	0
7499999 Totals						959,304,948	XXX	7,261,688

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**ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (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
74727D-10-8	QAD INC COM		11/16/2007	Ferris Baker	70,890.000	596,568		539,965	594,767	(54,802)			(54,802)		539,965		56,603	56,603	5,317	XXX
758932-10-7	REGIS CORP MINN COM		11/16/2007	Ferris Baker	16,290.000	470,465		571,579	644,107	(72,528)			(72,528)		571,579		(101,114)	(101,114)	2,606	XXX
Q81437-10-7	RIO TINTO LIMITED /AUD/	D	11/06/2007	HSBC Securities		99,919		82,050		0			0		82,050	8,605	9,264	17,869		XXX
770196-10-3	ROBBINS & MYERS INC		10/31/2007	VARIOUS	12,020.000	819,520		272,987	551,958	(278,971)			(278,971)		272,987		546,532	546,532	2,933	XXX
785905-10-0	SABRE HLDGS CORP		04/02/2007	VARIOUS	24,310.000	793,507		489,517	775,246	(285,729)			(285,729)		489,517		303,990	303,990	3,160	XXX
808194-10-4	Schulman A Inc		11/16/2007	Ferris Baker	23,830.000	522,787		377,962	530,218	(152,256)			(152,256)		377,962		144,825	144,825	14,060	XXX
829073-10-5	SIMPSON MANUFACTURING CO INC		11/16/2007	Ferris Baker	19,960.000	564,992		534,072	631,734	(97,662)			(97,662)		534,072		30,920	30,920	7,585	XXX
832696-40-5	SMUCKER J M CO		11/16/2007	Ferris Baker	7,840.000	401,202		317,361	380,005	(62,643)			(62,643)		317,361		83,840	83,840	9,251	XXX
835456-10-2	SONIC AUTOMOTIVE INC		11/16/2007	VARIOUS	24,600.000	622,673		526,751	714,384	(187,633)			(187,633)		526,751		95,922	95,922	9,760	XXX
847220-20-9	Spartech Corp		11/19/2007	Ferris Baker	18,530.000	257,043		316,122	485,857	(169,735)	64,353		(105,382)		316,122		(59,079)	(59,079)	10,006	XXX
852891-10-0	Stancorp Financial Group		11/16/2007	Ferris Baker	10,520.000	539,890		426,723	473,926	(47,203)			(47,203)		426,723		113,167	113,167	7,574	XXX
859152-10-0	STERIS CORP		11/16/2007	Ferris Baker	23,240.000	631,996		531,722	584,951	(53,229)			(53,229)		531,722		100,274	100,274	5,113	XXX
874161-10-2	TALBOTS INC		11/16/2007	Ferris Baker	18,100.000	253,036		325,800	436,210	(35,448)		74,962	(110,410)		325,800		(72,764)	(72,764)	8,455	XXX
879369-10-6	TELEFLEX INC		11/16/2007	VARIOUS	9,538.000	598,142		497,807	615,773	(117,966)			(117,966)		497,807		100,335	100,335	8,962	XXX
881609-10-1	TESORO CORP		10/31/2007	VARIOUS	13,480.000	987,181		574,825	584,038	(9,213)			(9,213)		574,825		412,356	412,356	2,728	XXX
902681-10-5	UGI CORP NEW		11/16/2007	Ferris Baker	19,430.000	484,802		430,297	530,050	(99,753)			(99,753)		430,297		54,505	54,505	14,038	XXX
904708-10-4	Unifirst Corp. Mass.		11/20/2007	Ferris Baker	16,490.000	615,540		441,883	633,381	(191,498)			(191,498)		441,883		173,657	173,657	2,474	XXX
913543-10-4	UNIVERSAL FST PRODS INC		11/16/2007	Ferris Baker	9,110.000	286,658		272,389	424,708	2,817	155,136		(152,319)		272,389		14,269	14,269	501	XXX
913903-10-0	UNIVERSAL HELATH SVCS		11/16/2007	Ferris Baker	8,918.000	446,742		424,271	494,325	(70,053)			(70,053)		424,271		22,471	22,471	2,140	XXX
920355-10-4	VALSPAR CORP		11/16/2007	Ferris Baker	18,718.000	486,442		455,268	517,366	(62,097)			(62,097)		455,268		31,173	31,173	9,733	XXX
929251-10-6	W HLDG CO INC		07/11/2007	VARIOUS	83,910.000	220,264		447,156	500,104	(52,948)			(52,948)		447,156		(226,892)	(226,892)	9,280	XXX
92924F-10-6	WGL HLDGS INC		11/16/2007	Ferris Baker	18,225.000	600,370		516,883	593,771	(76,887)			(76,887)		516,883		83,487	83,487	24,877	XXX
981475-10-6	WORLD FUEL SVCS CORP		11/16/2007	Ferris Baker	12,000.000	378,390		419,509	533,520	(114,011)			(114,011)		419,509		(41,119)	(41,119)	1,800	XXX
689999	- Common Stocks - Industrial and Miscellaneous				49,494,133	XXX	44,204,636	53,426,513	(7,993,712)	0	1,413,920		(9,407,631)	0	44,204,636	13,097	5,276,400	5,289,497	1,019,400	XXX
922040-10-0	Vanguard Institutional Index Fund		08/01/2007	Vanguard Group	95,172,241		13,044,118	10,326,154	12,333,371	(2,007,217)			(2,007,217)		10,326,154		2,717,964	2,717,964	275,221	XXX
709999	- Common Stocks - Mutual Fund				13,044,118	XXX	10,326,154	12,333,371	(2,007,217)	0	0		(2,007,217)	0	10,326,154	0	2,717,964	2,717,964	275,221	XXX
729997	- Common Stocks - Part 4				64,175,778	XXX	56,179,887	68,750,238	(11,146,950)	0	1,609,155		(12,756,106)	0	56,179,887	13,097	7,982,794	7,995,891	1,299,138	XXX
729998	- Common Stocks - Part 5				29,503,595	XXX	32,118,852		0	0	1,224,810		(1,224,810)	0	30,894,042	66,674	(1,457,122)	(1,390,447)	104,104	XXX
729999	- Total - Common Stocks				93,679,373	XXX	88,298,739	68,750,238	(11,146,950)	0	2,833,965		(13,980,916)	0	87,073,929	79,771	6,525,672	6,605,444	1,403,242	XXX
739999	- Total - Preferred and Common Stocks				107,827,274	XXX	101,772,663	81,969,019	(11,564,003)	264,164	3,118,817		(14,418,657)	0	100,462,269	79,771	7,285,233	7,365,005	1,934,070	XXX
749999	Totals				941,352,302	XXX	936,084,448	456,928,097	(11,562,242)	363,744	4,118,817		(15,317,316)	0	934,909,480	79,771	6,363,050	6,442,822	20,381,316	XXX



**ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.**

**SCHEDULE D - PART 5**

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
3133XD-PS-8	FEDERAL HOME LN BKS.		03/05/2007	Ferris Baker	11/05/2007	Ferris Baker	2,000,000	1,994,063	2,003,890	1,996,320		2,257		2,257			7,570	7,570		89,160	27,493
3133XG-H4-9	FEDERAL HOME LN BKS.		03/08/2007	Ferris Baker	10/09/2007	Ferris Baker	3,000,000	3,010,313	3,006,445	3,006,137		(4,175)		(4,175)			308	308		104,208	14,948
3133XG-NJ-9	FEDERAL HOME LN BKS.		02/28/2007	Ferris Baker	10/09/2007	Ferris Baker	3,500,000	3,517,773	3,527,070	3,513,699		(4,074)		(4,074)			13,371	13,371		186,667	81,181
3133XH-RJ-3	FEDERAL HOME LN BKS.		01/11/2007	VARIOUS	08/21/2007	Ferris Baker	1,000,000	979,270	955,664	979,842		572		572			(24,178)			40,417	10,278
3134A3-U4-6	FEDERAL HOME LN MTG CORP		06/11/2007	Ferris Baker	08/21/2007	Ferris Baker	1,000,000	1,125,703	1,151,758	1,125,150		(553)		(553)			26,608	26,608		28,813	16,688
3134A4-VC-5	FEDERAL HOME LN MTG CORP		01/11/2007	VARIOUS	05/10/2007	Ferris Baker	2,000,000	1,917,500	1,922,891	1,920,073		2,573		2,573			2,817	2,817		28,681	
3134A4-VH-4	FEDERAL HOME LN MTG CORP		05/10/2007	Ferris Baker	10/09/2007	Ferris Baker	3,000,000	2,984,648	2,995,430	2,988,478		3,829		3,829			6,952	6,952		112,927	56,271
3137EA-AA-7	FEDERAL HOME LN MTG CORP		02/28/2007	Ferris Baker	10/09/2007	Ferris Baker	2,500,000	2,500,684	2,507,715	2,500,478		(206)		(206)			7,237	7,237		79,557	6,094
3137EA-AB-5	FEDERAL HOME LN MTG CORP		12/03/2007	Ferris Baker	12/10/2007	Ferris Baker	2,500,000	2,611,450	2,583,887	2,610,859		(591)		(591)			(26,973)	(26,973)		19,575	17,083
3137EA-AH-2	FEDERAL HOME LN MTG CORP		03/05/2007	Ferris Baker	11/05/2007	Ferris Baker	2,000,000	2,004,297	2,009,609	2,002,467		(1,830)		(1,830)			7,142	7,142		114,722	48,056
3137EA-AK-5	FEDERAL HOME LN MTG CORP		01/11/2007	VARIOUS	11/07/2007	Ferris Baker	2,000,000	1,989,160	2,018,750	1,992,181		3,021		3,021			26,569	26,569		97,639	19,528
3137EA-AL-3	FEDERAL HOME LN MTG CORP		03/08/2007	Ferris Baker	10/09/2007	Ferris Baker	5,000,000	5,017,383	5,020,313	5,012,063		(5,320)		(5,320)			8,250	8,250		184,722	39,583
3137EA-AP-4	FEDERAL HOME LN MTG CORP		03/08/2007	Ferris Baker	10/09/2007	Ferris Baker	5,000,000	5,016,211	5,034,180	5,013,136		(3,075)		(3,075)			21,044	21,044		164,531	23,021
3137EA-AQ-2	FEDERAL HOME LN MTG CORP		03/05/2007	Ferris Baker	10/09/2007	Ferris Baker	3,000,000	2,998,008	3,005,273	2,998,580		572		572			6,694	6,694		87,083	2,375
31359M-2M-4	FEDERAL NATL MTG ASSN.		03/07/2007	VARIOUS	10/09/2007	Ferris Baker	3,000,000	2,995,440	2,997,422	2,996,352		912		912			1,070	1,070		125,563	35,875
31359M-2S-1	FEDERAL NATL MTG ASSN.		03/05/2007	Ferris Baker	06/12/2007	Ferris Baker	5,000,000	4,982,617	4,910,938	4,984,213		1,596		1,596			(73,275)	(73,275)		113,056	50,747
31359M-5Z-2	FEDERAL NATL MTG ASSN.		05/10/2007	Ferris Baker	11/07/2007	Ferris Baker	3,000,000	2,992,852	3,032,226	2,994,021		1,169		1,169			38,206	38,206		96,979	26,521
31359M-7X-5	FEDERAL NATL MTG ASSN.		05/14/2007	Ferris Baker	07/11/2007	Ferris Baker	4,000,000	3,985,781	3,839,375	3,985,954		173		173			(146,580)			36,111	3,333
31359M-FJ-7	FEDERAL NATL MTG ASSN.		06/20/2007	Ferris Baker	08/21/2007	Ferris Baker	3,000,000	3,529,219	3,602,344	3,527,246		(1,972)		(1,972)			75,097	75,097		130,031	95,000
31359M-FP-3	FEDERAL NATL MTG ASSN.		06/20/2007	Ferris Baker	08/21/2007	Ferris Baker	3,000,000	3,580,195	3,658,008	3,578,094		(2,102)		(2,102)			79,914	79,914		59,813	24,167
31359M-GK-3	FEDERAL NATL MTG ASSN.		05/10/2007	Ferris Baker	06/20/2007	Ferris Baker	3,000,000	3,560,039	3,344,297	3,558,689		(1,350)		(1,350)			(214,392)	(214,392)		22,083	
31359M-X4-0	FEDERAL NATL MTG ASSN.		02/28/2007	Ferris Baker	10/09/2007	Ferris Baker	2,500,000	2,503,027	2,504,200	2,501,854		(1,173)		(1,173)			2,346	2,346		71,875	59,028
31359M-YN-7	FEDERAL NATL MTG ASSN.		03/06/2007	Ferris Baker	11/07/2007	Ferris Baker	2,000,000	1,966,172	1,998,359	1,972,318		6,146		6,146			26,041	26,041		63,278	5,667
31359M-ZL-0	FEDERAL NATL MTG ASSN.		05/10/2007	Ferris Baker	05/10/2007	Ferris Baker	3,000,000	2,990,508	3,068,203	2,991,940		1,432		1,432			76,263	76,263		141,708	59,375
3134A2-UJ-5	EHLHC 5.125%		05/10/2007	Ferris Baker	06/12/2007	Ferris Baker	3,000,000	3,005,508	2,990,039	3,005,179		(329)		(329)			(15,140)	(15,140)		25,625	12,813
31359M-EU-3	FNMA 6.25%		05/10/2007	Ferris Baker	06/20/2007	Ferris Baker	3,000,000	3,396,211	3,192,422	3,395,142		(1,069)		(1,069)			(202,720)	(202,720)		20,833	
912810-FG-8	U.S. Treasury Bond 5.25%		12/19/2007	Ferris Baker	12/19/2007	Ferris Baker	16,500,000	17,521,874	17,665,234	17,520,071		(1,804)		(1,804)			145,163	145,163		356,251	282,106
912810-FP-8	U.S. Treasury Bonds 5.375%		09/20/2007	Ferris Baker	12/19/2007	Ferris Baker	12,500,000	13,125,840	13,405,673	13,123,687		(2,153)		(2,153)			281,986	281,986		258,978	164,886
912810-ET-1	UNITED STATES TREAS BDS.		06/28/2007	VARIOUS	07/09/2007	VARIOUS	675,000	852,346	849,973	852,158		(187)		(187)			(2,186)			20,616	19,052
912810-EW-4	UNITED STATES TREAS BDS.		06/20/2007	Ferris Baker	09/10/2007	Ferris Baker	8,000,000	8,624,101	9,287,500	8,619,391		(4,711)		(4,711)			668,109	668,109		277,826	166,409
912810-FE-3	UNITED STATES TREAS BDS.		07/06/2007	Ferris Baker	07/17/2007	Ferris Baker	16,000,000	16,398,828	16,635,625	16,398,399		(429)		(429)			237,226	237,226		359,779	325,746
912810-FF-0	UNITED STATES TREAS BDS.		12/10/2007	Ferris Baker	12/10/2007	Ferris Baker	17,500,000	18,194,335	18,566,796	18,191,794		(2,542)		(2,542)			375,003	375,003		307,974	149,346
912810-FJ-2	UNITED STATES TREAS BDS.		12/19/2007	Ferris Baker	12/20/2007	Ferris Baker	11,500,000	13,582,734	13,623,535	13,576,944		(5,790)		(5,790)			46,591	46,591		281,132	195,318
912810-FM-5	UNITED STATES TREAS BDS.		09/20/2007	Ferris Baker	12/19/2007	Ferris Baker	12,500,000	14,656,484	14,879,062	14,648,787		(7,696)		(7,696)			230,275	230,275		294,340	180,707
912810-FT-0	UNITED STATES TREAS BDS.		08/10/2007	VARIOUS	08/21/2007	VARIOUS	3,090,000	2,839,533	2,871,076	2,839,651		118		118			31,426	31,426		4,857	1,469
912810-PT-9	UNITED STATES TREAS BDS.		11/01/2007	VARIOUS	12/17/2007	VARIOUS	18,920,000	17,765,567	17,742,263	17,766,232		665		665			(23,969)	(23,969)		355,073	309,326
912810-PU-6	UNITED STATES TREAS BDS.		12/10/2007	Ferris Baker	12/20/2007	VARIOUS	15,000,000	15,578,906	16,251,328	15,578,402		(504)		(504)			672,926	672,926		313,197	274,268
912828-AP-5	UNITED STATES TREAS NTS.		08/21/2007	Ferris Baker	12/19/2007	Ferris Baker	7,125,000	7,049,575	7,282,529	7,053,826		4,251		4,251			228,703	228,703		173,036	78,220
912828-DE-7	UNITED STATES TREAS NTS.		02/09/2007	VARIOUS	03/22/2007	VARIOUS	3,700,000	3,571,367	3,604,754	3,576,122		4,755		4,755			28,632	28,632		36,288	21,702
912828-DU-1	UNITED STATES TREAS NTS.		05/10/2007	Ferris Baker	05/18/2007	Ferris Baker	3,000,000	2,940,469	2,925,938	2,940,875		406		406			(14,937)	(14,937)		2,527	
912828-EB-2	UNITED STATES TREAS NTS.		03/22/2007	VARIOUS	07/31/2007	VARIOUS	9,500,000	9,462,891	9,499,297	9,499,142		36,251		36,251			155	155		181,172	55,931
912828-EE-6	UNITED STATES TREAS NTS.		12/10/2007	Ferris Baker	12/10/2007	Ferris Baker	4,000,000	4,067,187	4,108,594	4,066,983		(204)		(204)			41,611	41,611		61,440	55,435
912828-EL-0	UNITED STATES TREAS NTS.		07/25/2007	Ferris Baker	09/20/2007	Ferris Baker	5,000,000	4,972,070	5,007,227	4,975,289		3,219		3,219			31,937	31,937		79,059	45,177
912828-FO-8	UNITED STATES TREAS NTS.		04/27/2007	VARIOUS	06/19/2007	VARIOUS	150,000	152,004	147,604	151,979		(25)		(25)			(4,375)	(4,375)		2,525	1,495
912828-FR-6	UNITED STATES TREAS NTS.		05/10/2007	Ferris Baker	05/18/2007	Ferris Baker	2,000,000	2,000,391	1,996,172	2,000,384		(6)		(6)			(4,212)	(4,212)		22,255	20,136
912828-FX-3	UNITED STATES TREAS NTS.		08/21/2007	Ferris Baker	10/09/2007	Ferris Baker	7,125,000	7,214,063	7,192,353	7,208,959		(5,103)		(5,103)			(16,606)	(16,606)		134,320	90,442
912828-GE-4	UNITED STATES TREAS NTS.		01/31/2007	VARIOUS	05/15/2007	VARIOUS	3,000,000	2,996,719	2,999,020	2,996,806		87		87			2,213	2,213		9,023	404
912828-GF-1	UNITED STATES TREAS NTS.		02/13/2007	VARIOUS	03/22/2007	VARIOUS	6,000,000	5,985,469	6,066,910	5,985,722		253		253			81,188	81,188		42,107	12,597
912828-GG-9	UNITED STATES TREAS NTS.		08/06/2007	Ferris Baker	09/20/2007	Ferris Baker	8,000,000	8,056,602	8,059,687	8,054,572		(2,030)		(2,030)			5,115	5,115		183,394	150,242
912828-GH-7	UNITED STATES TREAS NTS.		11/01/2007	VARIOUS	12/17/2007	VARIOUS	7,875,000	7,804,920	7,786,434	7,806,150		1,230		1,230			(19,716)	(19,716)		96,703	12,923
912828-GJ-3	UNITED STATES TREAS NTS.		03/02/2007	VARIOUS	11/07/2007	VARIOUS	1,975,000	1,980,575	1,990,373	1,979,328		(1,247)		(1,247)			11,045	11,045		48,919	1,275
912828-GK-0	UNITED STATES TREAS NTS.		03/05/2007	VARIOUS	06/21/2007	VARIOUS	2,850,000	2,869,549	2,829,022	2,868,861		(688)		(688)			(39,839)	(39,839)		22,931	1,995
912828-GQ-7	UNITED STATES TREAS NTS.		04/30/2007	VARIOUS	06/13/2007	VARIOUS	875,000	874,453	850,767	874,465		12		12			(23,698)	(23,698)		5,243	107
912828-GR-5	UNITED STATES TREAS NTS.		08/																		

ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.

SCHEDULE D - PART 5

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

1 CUSIP identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/Adjusted Carrying Value at Disposal Date	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends									
											12 Unrealized Valuation Increase/(Decrease)	13 Current Year's (Amortization)/Accretion	14 Current Year's Other than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.														
912828-HA-1	UNITED STATES TREAS NTS		09/25/2007	VARIOUS	12/19/2007	VARIOUS	10,910,000	11,074,865	11,320,593	11,072,063					(2,802)			(2,802)					248,530	248,530	143,375	21,474			
912828-HH-6	UNITED STATES TREAS NTS		12/19/2007	Ferris Baker	12/20/2007	Ferris Baker	7,000,000	7,072,461	7,126,055	7,072,444					(16)			(16)					53,610	53,610	33,510	31,875			
912810-EQ-7	US Treasury 6.25%		03/14/2007	VARIOUS	04/23/2007	VARIOUS	125,000	145,796	143,965	145,704					(92)			(92)					(1,739)	(1,739)	1,468	691			
0399999	Bonds - U.S. Governments						309,580,000	318,633,653	321,729,694	318,643,699		0	10,046					10,046						3,085,995	3,085,995	6,455,372	3,489,890		
509498-EG-2	LAKE CNTY TENN GO		01/08/2007	VARIOUS	06/20/2007	VARIOUS	2,750,000	2,744,500	2,533,025	2,744,534					34			34						(211,509)	(211,509)	72,921	3,392		
2499999	Bonds - Political Subdivisions						2,750,000	2,744,500	2,533,025	2,744,534		0	34					34						(211,509)	(211,509)	72,921	3,392		
31403D-DA-4	ENMA PASS-THRU LNG 30 YEAR		06/07/2007	VARIOUS	11/25/2007	VARIOUS	1,412,569	1,384,138	1,383,149	1,385,297					1,159			1,159						(2,148)	(2,148)	33,380	2,478		
31410G-AE-3	ENMA PASS-THRU LNG 30 YEAR		06/21/2007	VARIOUS	11/25/2007	VARIOUS	814,632	761,490	780,808	763,001					1,511			1,511							(17,807)	(17,807)	18,071	2,829	
31413D-KC-0	ENMA PASS-THRU LNG 30 YEAR		08/03/2007	VARIOUS	09/25/2007	VARIOUS	871,727	867,709	865,751	867,708					(1)			(1)							(1,958)	(1,958)	6,097	1,889	
3199999	Bonds - Special Revenue						3,098,928	3,013,337	3,029,708	3,016,006					2,669			2,669								13,702	13,702	57,548	7,196
01450B-AD-0	ALESCO PREFERRED FUN 6.500%		03/26/2007	VARIOUS	06/08/2007	BNY Capital	1,500,000	1,496,250	1,492,500	1,496,284					34			34							(3,784)	(3,784)	20,583		
023139-AF-5	AMBAC FINL GROUP INC		02/07/2007	VARIOUS	03/14/2007	VARIOUS	100,000	99,335	97,445	99,335															(1,890)	(1,890)	632		
037411-AR-6	APACHE CORP		01/23/2007	VARIOUS	03/01/2007	VARIOUS	100,000	99,301	102,933	99,302					1			1							3,631	3,631	667		
06739G-AD-1	BARCLAYS BANK PLC		09/20/2007	Barclays Capital	11/01/2007	Barclays Capital	75,000	75,000	78,685	75,000															3,685	3,685	635		
07386H-L9-0	BEAR STEARNS ALT-A 2006-3		01/01/2007	VARIOUS	03/25/2007	VARIOUS	7,148,965	7,211,518	7,184,963	7,210,841					(677)			(677)							(25,878)	(25,878)	113,095	21,574	
079860-AD-4	BELLSOUTH CORP		02/02/2007	VARIOUS	05/10/2007	BNY Capital	1,000,000	1,053,930	1,072,820	1,053,681					(249)			(249)							19,139	19,139	40,104	21,389	
084664-AR-2	BERKSHIRE HATHAWAY FIN CORP		08/24/2007	VARIOUS	11/06/2007	VARIOUS	2,985,000	2,916,136	2,944,732	2,921,564					5,428			5,428							23,168	23,168	38,992	15,049	
02149V-AJ-8	CWALT INC 2007-3T1		02/22/2007	UBS Securities	05/22/2007	VARIOUS	14,000,000	14,157,500	13,849,063	14,156,403					(1,097)			(1,097)							(307,340)	(307,340)	266,000	63,000	
12545C-AE-0	CWMSB CHL MTG TR 2007-10		06/12/2007	VARIOUS	08/23/2007	VARIOUS	9,000,000	8,727,188	8,550,000	8,729,419					2,232			2,232							(179,419)	(179,419)	130,500	21,000	
260543-BJ-1	DOW CHEM CO		02/23/2007	VARIOUS	02/27/2007	Ferris Baker	1,000,000	1,162,470	1,100,000	1,162,432					(38)			(38)							(62,432)	(62,432)	24,788	23,969	
29268B-AB-7	ENEL FIN INTL S A		09/13/2007	VARIOUS	11/01/2007	VARIOUS	100,000	99,811	102,988	99,813					2			2							3,175	3,175	799		
309601-AA-0	FARMERS INS EXCHANGE		02/23/2007	VARIOUS	09/24/2007	VARIOUS	2,000,000	2,452,660	2,269,420	2,443,961					(8,699)			(8,699)							(174,541)	(174,541)	156,208	56,063	
341081-EU-7	FLORIDA PWR & LT CO		04/27/2007	VARIOUS	06/11/2007	Ferris Baker	1,000,000	947,120	889,300	947,212					92			92							(57,912)	(57,912)	15,450	9,150	
343254-AJ-7	FLORIDA WINDSTORM UNDERWRITING		01/23/2007	VARIOUS	02/07/2007	Ferris Baker	6,403,000	7,349,038	7,476,909	7,346,427					(2,611)			(2,611)							130,482	130,482	208,961	190,801	
38141G-EU-4	GOLDMAN SACHS GROUP INC		01/08/2007	BNY Capital	03/05/2007	BNY Capital	2,000,000	2,005,900	1,982,240	2,005,833					(67)			(67)							(23,593)	(23,593)	18,125	313	
402479-BY-4	GULF POWER CO		06/05/2007	VARIOUS	06/06/2007	VARIOUS	2,000,000	1,999,080	2,000,000	1,999,080															920	920			
41283V-AC-7	HARLEY-DAVIDSON MTR TR 2007-2		05/15/2007	VARIOUS	12/11/2007	VARIOUS	700,000	699,943	696,500	699,954					11			11							(3,454)	(3,454)	19,734		
43707G-AS-1	HOME DEPOT INC		02/23/2007	VARIOUS	03/06/2007	Ferris Baker	2,000,000	1,999,260	1,974,000	1,999,260															(25,260)	(25,260)	26,111	22,521	
43813A-AC-8	HONDA AUTO RECV 2005-3		01/03/2007	VARIOUS	03/05/2007	VARIOUS	730,865	724,613	726,081	725,438					825			825								644	644	5,757	1,571
459200-GJ-4	INTERNATIONAL BUSINESS MACHS		09/11/2007	Barclays Capital	11/01/2007	VARIOUS	175,000	174,395	178,610	174,400					6			6								4,210	4,210	1,441	
45031U-AC-5	JSTAR FINL INC		04/25/2007	VARIOUS	11/30/2007	VARIOUS	1,000,000	1,028,560	845,000	1,026,420					(2,140)			(2,140)							(181,420)	(181,420)	63,194	24,375	
48121C-YK-6	JPMORGAN CHASE BK NEW YORK N Y		09/19/2007	VARIOUS	11/01/2007	VARIOUS	250,000	249,718	253,703	249,720					2			2								3,983	3,983	1,750	
48123K-AA-4	JPMORGAN CHASE CAP XXI		01/26/2007	VARIOUS	05/18/2007	VARIOUS	150,000	148,994	149,601	148,994																607	607	2,918	
46631V-AA-9	JPMORGAN CHASE CAP XXV		09/21/2007	VARIOUS	11/01/2007	VARIOUS	250,000	248,450	246,450	248,541					1			1								(2,091)	(2,091)	1,889	
524908-XA-3	LEHMAN BROS HLDGS INC		05/08/2007	VARIOUS	12/11/2007	VARIOUS	100,000	100,000	89,629	100,000															(10,371)	(10,371)	3,368		
53079E-AM-6	LIBERTY MUT GROUP INC		05/10/2007	BNY Capital	08/27/2007	VARIOUS	1,000,000	1,083,240	965,500	1,082,966					(274)			(274)							(117,406)	(117,406)	40,625	18,750	
564055-AM-3	MANOR CARE INC NEW		07/25/2007	Exchange	07/27/2007	VARIOUS	700,000	702,192	1,033,375	702,188					(4)			(4)								331,187	331,187	6,611	
565849-AD-8	MARATHON OIL CORP 6.000%		09/20/2007	VARIOUS	09/24/2007	VARIOUS	125,000	124,165	124,802	124,165																637	637		
590188-4M-7	MERRILL LYNCH & CO INC		02/22/2007	BNY Capital	03/05/2007	BNY Capital	2,000,000	2,067,700	2,059,280	2,067,496					(204)			(204)							(8,216)	(8,216)	37,644	33,947	
65334H-AG-7	NEXEN INC		05/01/2007	VARIOUS	05/18/2007	VARIOUS	75,000	74,670	73,781	74,670																(889)	(889)	247	
694308-GJ-0	PACIFIC GAS & ELEC CO		11/15/2007	VARIOUS	12/20/2007	VARIOUS	2,000,000	1,955,300	1,898,420	1,955,356					56			56								(56,936)	(56,936)	37,056	25,456
713448-BF-4	PEPSICO INC		07/02/2007	VARIOUS	10/15/2007	VARIOUS	2,000,000	1,982,400	2,009,300	1,983,314					914			914								25,986	25,986	42,058	12,875
744320-AC-6	PRUDENTIAL FINL INC		05/21/2007	VARIOUS	05/23/2007	VARIOUS	3,604,784	3,604,784	3,604,548	3,604,506					(279)			(279)								42	42	11,474	602
7591EP-AE-0	REGIONS FINANCIAL CORP NEW		12/05/2007	VARIOUS	12/20/2007	VARIOUS	1,000,000	997,000	1,010,610	997,001					1			1								13,609	13,609	3,278	
786514-BP-3	SAFEMAY INC		08/13/2007	VARIOUS	11/05/2007</																								

**ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.**

## SCHEDULE D - PART 5

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

1 CUSIP identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal Date	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.					
939322-84-8	Washington Mutual Capital Tr 5-375		08/28/2007	VARIOUS	11/28/2007	VARIOUS	6,400,000	312,000	213,064	312,000							(98,936)	(98,936)	4,300	
6299999	Preferred Stocks - Banks, Trust and Insurance Companies							312,000	213,064	312,000	0	0	0	0	0	0	(98,936)	(98,936)	4,300	0
806605-60-6	SCHERING PLOUGH CORP		01/22/2007	VARIOUS	09/21/2007	Exchange	5,000,000	295,300	295,300	295,300									11,250	
6399999	Preferred Stocks - Industrial and Miscellaneous							295,300	295,300	295,300	0	0	0	0	0	0	0	0	11,250	0
6599998	Total - Preferred Stocks							607,300	508,364	607,300	0	0	0	0	0	0	(98,936)	(98,936)	15,550	0
750236-10-1	Radian Group, Inc.		11/02/2007	VARIOUS	11/16/2007	Ferris Baker	38,670,000	566,840	464,036	566,840							(102,804)	(102,804)	945	
6799999	Common Stocks - Banks, Trust and Insurance Companies							566,840	464,036	566,840	0	0	0	0	0	0	(102,804)	(102,804)	945	0
H0032X-13-5	ACTELION LTD /CHF/	C	09/17/2007	ABN Amro	11/16/2007	VARIOUS	4,476,000	238,892	211,697	238,892						8,570	(35,765)	(27,195)		
G03340-10-2	AMLIN /GBP/	D	11/30/2007	VARIOUS	12/14/2007	Exchange	21,363,000	137,290	134,393	137,290						(2,896)	(2,896)			
G16612-10-6	BT GROUP ORD /GBP/	D	11/26/2007	VARIOUS	11/28/2007	VARIOUS	54,880,000	346,238	320,650	346,238					10,783	(36,371)	(25,588)			
F12338-10-3	BUSINESS OBJECTS SA /EUR/	D	11/26/2007	VARIOUS	11/28/2007	JBS Securities	2,205,000	109,675	134,829	109,675					4,344	20,809	25,153			
G20182-14-3	CENTRICA PLC /GBP/	D	09/17/2007	ABN Amro	11/15/2007	HSBC Securities	22,170,000	164,943	165,016	164,943					6,108	(6,035)	73	1,534		
H3698D-41-9	CREDIT SUISSE GROUP /CHF/	C	09/17/2007	ABN Amro	11/06/2007	Credit Suisse First Bosto.	1,961,000	124,885	121,827	124,885					4,712	(7,769)	(3,057)			
G26236-12-8	DAILY MAIL&GEN NEW A SHS /GBP/	D	09/17/2007	ABN Amro	11/06/2007	HSBC Securities	11,122,000	146,596	136,849	146,596					6,405	(16,153)	(9,748)			
B33432-12-9	DELHAIZE GROUP /EUR/	D	09/19/2007	Credit Suisse First Bosto.	11/28/2007	VARIOUS	830,000	80,855	70,307	80,855					4,628	(15,176)	(10,548)			
W24713-12-0	ELECTROLUX AB SER B /SEK/	D	09/17/2007	ABN Amro	11/07/2007	SKANDINAVISKA ENS BANKEN	5,000,000	105,465	90,238	105,465					6,445	(21,672)	(15,227)			
B4405P-10-5	FORTIS RTS 10/9/07 /EUR/	D	09/25/2007	Rights	10/02/2007	ISI Group	6,099,000	33,937	33,937							33,937	33,937			
J4599L-10-2	MIZUHO FINANCIAL GROUP /JPY/	D	09/18/2007	Merrill Lynch	11/28/2007	DEUTSCHE-BANK SECURITIES	11,000,000	59,583	55,747	59,583					3,162	(6,998)	(3,836)			
H84046-13-7	SWISS REINSURANCE COMPANY/CHF/	C	11/26/2007	VARIOUS	11/28/2007	VARIOUS	2,951,000	227,767	212,109	227,767					4,782	(20,440)	(15,658)			
J86957-11-5	IOKYO ELECTRON LTD /JPY/	D	09/18/2007	Merrill Lynch	11/28/2007	DEUTSCHE-BANK SECURITIES	2,800,000	183,839	166,124	183,839					9,755	(27,470)	(17,715)	1,632		
030506-10-9	AMERICAN WOODMARK CORP	D	04/30/2007	Ferris Baker	11/16/2007	Ferris Baker	16,030,000	562,000	400,915	562,000			164,616	(164,616)	3,531	3,531	3,531	2,405		
03073T-10-2	AMERIGROUP CORP	D	03/26/2007	VARIOUS	06/13/2007	VARIOUS	17,010,000	575,364	417,578	575,364						(157,786)	(157,786)			
03232P-40-5	ANSURG CORP	D	05/29/2007	VARIOUS	11/16/2007	Ferris Baker	23,860,000	582,046	626,273	582,046						44,227	44,227			
037023-10-8	ANTHRACITE CAP INC.	C	08/03/2007	VARIOUS	11/16/2007	Ferris Baker	27,500,000	206,985	223,908	206,985						16,923	16,923	8,250		
052800-10-9	AUTOLIV INC.	C	09/13/2007	VARIOUS	11/16/2007	Ferris Baker	7,630,000	435,980	450,150	435,980						14,170	14,170	2,976		
05367P-10-0	AVID TECHNOLOGY INC.	D	11/05/2007	VARIOUS	11/16/2007	Ferris Baker	17,880,000	512,565	483,225	512,565						(29,340)	(29,340)			
055472-10-4	BISYS GROUP INC.	D	03/22/2007	VARIOUS	05/02/2007	VARIOUS	47,812,000	604,022	555,097	604,022						(48,924)	(48,924)			
096231-10-5	BLUEGREEN CORP.	D	08/08/2007	VARIOUS	11/26/2007	Ferris Baker	60,020,000	638,251	442,315	638,251			182,526	(182,526)		(13,410)	(13,410)			
109043-10-9	BRIGGS & STRATTON CORP.	D	03/05/2007	VARIOUS	06/25/2007	VARIOUS	6,200,000	177,428	192,114	177,428						14,686	14,686	1,364		
153435-10-2	CENTRAL EUROPEAN DIST CORP.	D	03/07/2007	VARIOUS	11/16/2007	VARIOUS	18,880,000	496,297	878,622	496,297						382,325	382,325			
02226X-10-3	CENTRO PROPERTY GROUP /AUD/	D	09/17/2007	Citigroup Global Markets	12/18/2007	VARIOUS	8,301,000	54,777	4,542	54,777					1,481	(51,717)	(50,236)			
156700-10-6	CENTURYTEL INC COM	D	08/15/2007	Convertible Debentures	09/25/2007	VARIOUS	9,887,530	413,222	453,715	413,222						40,493	40,493			
198516-10-6	COLUMBIA SPORTSWEAR CO.	D	06/26/2007	VARIOUS	06/16/2007	Ferris Baker	8,550,000	578,950	404,903	578,950						(174,047)	(174,047)	2,565		
216648-40-2	COOPER COS INC.	D	03/23/2007	VARIOUS	11/16/2007	Ferris Baker	11,220,000	522,566	490,267	522,566						(32,299)	(32,299)	337		
23330X-10-0	DRS TECHNOLOGIES INC.	D	03/22/2007	VARIOUS	11/16/2007	Ferris Baker	10,380,000	555,493	590,370	555,493						34,877	34,877	886		
292562-10-5	ENCORE WIRE CORP.	D	06/15/2007	VARIOUS	11/16/2007	Ferris Baker	19,160,000	568,680	338,944	568,680						(229,736)	(229,736)	766		
297425-10-0	ESTERLINE TECHNOLOGIES CORP.	D	11/02/2007	VARIOUS	11/16/2007	Ferris Baker	8,890,000	479,990	462,385	479,990						(17,605)	(17,605)			
33582V-10-8	FIRST NIAGARA FINL GP INC.	D	03/22/2007	VARIOUS	11/16/2007	Ferris Baker	38,920,000	558,575	489,695	558,575						(68,880)	(68,880)	15,957		
336453-10-5	FIRST ST BANCORPORATION	D	09/19/2007	VARIOUS	11/16/2007	Ferris Baker	26,400,000	497,118	374,566	497,118						(122,552)	(122,552)	2,376		
302941-10-9	ETI CONSULTING INC.	D	06/26/2007	VARIOUS	11/16/2007	VARIOUS	15,990,000	583,317	884,656	583,317						301,338	301,338			
360921-10-0	FURNITURE BRANDS INTL INC.	D	09/14/2007	VARIOUS	11/19/2007	Ferris Baker	48,940,000	525,439	576,855	525,439						51,416	51,416	7,830		
370334-10-4	GENERAL MILS INC.	D	10/15/2007	Exchange	12/04/2007	VARIOUS	35,950,200	2,094,814	2,161,121	2,094,814						66,306	66,306			
37247D-10-6	GENWORTH FINL INC.	D	05/16/2007	Exchange	06/07/2007	VARIOUS	32,956,100	1,112,729	1,148,323	1,112,729						35,594	35,594			
373200-20-3	Georgia Gulf Corp	D	11/12/2007	VARIOUS	12/13/2007	Ferris Baker	56,240,000	833,086	458,003	833,086			173,872	(173,872)		(201,211)	(201,211)	7,364		
42210P-10-2	HEADWATERS INC.	D	08/03/2007	VARIOUS	11/16/2007	VARIOUS	52,100,000	1,047,874	775,146	1,047,874						(272,728)	(272,728)			
42330P-10-7	HELIX ENERGY SOLUTIONS GRP INC.	D	06/26/2007	VARIOUS	11/16/2007	VARIOUS	13,850,000	558,595	580,635	558,595						22,040	22,040			
45245A-10-7	Jmation Corp.	D	09/24/2007	VARIOUS	11/01/2007	VARIOUS	7,500,000	186,119	165,346	183,975			2,144	(2,144)		(18,629)	(18,629)			
45254P-10-2	JMPAC MTC HLDGS INC.	D	06/25/2007	VARIOUS	08/06/2007	VARIOUS	95,310,000	593,594	133,455	593,594						(460,139)	(460,139)			
459902-10-2	JNTERNATIONAL GAME TECHNOLOGY	D	02/01/2007	Convertible Debentures	02/14/2007	VARIOUS	7,597,100	336,703	319,609	336,703						(17,094)	(17,094)			
480074-10-3	JONES APPAREL GROUP INC.	D	08/03/2007	VARIOUS	09/11/2007	VARIOUS	8,360,000	176,176	160,343	176,176						(15,833)	(15,833)			
488044-10-8	Kellwood Co.	D	09/11/2007	VARIOUS	11/19/2007	Ferris Baker	10,490,000	180,880	176,153	180,880			2,026	(2,026)		(2,702)	(2,702)			
514936-10-3	LANDAMERICA FINL GROUP COM.	D	09/24/2007	VARIOUS	11/16/2007	Ferris Baker	7,800,000	377,513	196,975	304,044						(107,069)	(107,069)			
536797-10-3	LITHIA MTRS INC.	D	08/03/2007	VARIOUS	11/23/2007	Ferris Baker	11,230,000	216,907	188,045	216,907						(28,862)	(28,862)	1,572		
570535-10-4	MARKEL CORP.	D	05/18/2007	VARIOUS	11/16/2007	Ferris Baker	1,180,000	568,285	570,988	568,285						2,702	2,702			
58449L-10-0	MEDICAL ACTION INDS INC.	D	09/17/2007	VARIOUS	11/16/2007	Ferris Baker	23,230,000	439,476	438,868	439,476						(608)	(608)			
589400-10-0	MERCURY GENL CORP NEW	D	05/04/2007	VARIOUS	11/16/2007	Ferris Baker	10,480,000	569,602	525,581	569,602						(44,020)	(44,020)	10,899		
J44497-10-5	MITSUBISHI UFJ FIN GRP /JPY/	D	11/26/2007	HSBC Securities	11/28/2007	DEUTSCHE-BANK SECURITIES	9,200,000	84,261	84,863	84,261						(1,318)	(1,318)			

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**SCHEDULE D - PART 5**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal Date	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.						
60855R-10-0	MOLINA HEALTHCARE INC.		06/26/2007	VARIOUS	11/16/2007	Ferris Baker	17,980.000	551,099	713,285	551,099							162,185	162,185			
615394-20-2	MOOG INC.		06/18/2007	VARIOUS	11/16/2007	Ferris Baker	12,860.000	558,256	552,992	558,256							(5,265)	(5,265)			
638522-10-2	NATIONAL WESTN LIFE INS CO		03/07/2007	VARIOUS	11/16/2007	Ferris Baker	2,341.000	532,213	463,133	532,213							(69,080)	(69,080)			843
65105M-10-8	NEWCASTLE INVT CORP		07/19/2007	VARIOUS	11/16/2007	Ferris Baker	24,680.000	677,353	359,699	434,862			242,491	(242,491)			(75,163)	(75,163)			31,126
680223-10-4	OLD REP INTL CORP		10/31/2007	VARIOUS	11/16/2007	Ferris Baker	10,210.000	155,186	150,580	155,186							(4,606)	(4,606)			
703481-10-1	PATTERSON UTI ENERGY INC.		09/14/2007	VARIOUS	11/16/2007	Ferris Baker	20,840.000	469,533	417,144	469,533							(52,389)	(52,389)			
716578-10-9	PETROLEUM DEV CORP		04/30/2007	VARIOUS	11/16/2007	Ferris Baker	11,390.000	610,560	568,588	610,560							(41,972)	(41,972)			
69344M-10-1	PWI Group, Inc.		10/31/2007	VARIOUS	11/16/2007	Ferris Baker	18,140.000	307,125	231,528	307,125							(75,597)	(75,597)			
744320-10-2	PRUDENTIAL FINL INC		05/25/2007	Exchange	06/06/2007	VARIOUS	2,120.100		213,028								213,028	213,028			
74838C-10-6	QUIKSILVER INC.		04/27/2007	VARIOUS	11/16/2007	Ferris Baker	42,580.000	581,430	482,197	581,430							(99,233)	(99,233)			
758750-10-3	REGAL BELOIT CORP.		10/31/2007	VARIOUS	11/16/2007	Ferris Baker	9,770.000	472,990	449,898	472,990							(23,092)	(23,092)			
E8471S-13-0	REPSOL YPF SA /EUR/		11/26/2007	BANCA SPA	11/28/2007	VARIOUS	1,410.000	51,278	50,388	51,278					(287)		(604)	(891)			
778296-10-3	ROSS STORES INC.		09/13/2007	VARIOUS	11/16/2007	Ferris Baker	19,840.000	526,647	505,428	526,647							(21,219)	(21,219)			
806605-10-1	SCHERING PLOUGH CORP		09/21/2007	Exchange	09/22/2007	VARIOUS	11,233.000	295,300	361,478	295,300							66,178	66,178			
78427V-10-2	SI INTL INC.		03/22/2007	VARIOUS	11/19/2007	Ferris Baker	19,142.000	535,237	497,073	535,237							(38,164)	(38,164)			
847220-20-9	Spartech Corp		09/10/2007	VARIOUS	11/19/2007	Ferris Baker	8,010.000	152,938	108,198	136,651			16,288	(16,288)			(28,452)	(28,452)			1,081
870738-10-1	SWIFT ENERGY CO.		11/05/2007	VARIOUS	11/16/2007	Ferris Baker	10,820.000	493,615	464,916	493,615							(28,699)	(28,699)			
874161-10-2	TALBOTS INC.		05/21/2007	VARIOUS	11/16/2007	Ferris Baker	10,740.000	226,611	150,144	193,320			33,291	(33,291)			(43,176)	(43,176)			1,396
87305R-10-9	TIIM TECHNOLOGIES INC.		05/25/2007	VARIOUS	11/16/2007	VARIOUS	52,666.000	571,499	631,293	571,499							59,795	59,795			
909218-10-9	UNIT CORP		05/04/2007	VARIOUS	11/16/2007	Ferris Baker	9,460.000	553,087	434,356	457,864			95,223	(95,223)			(23,508)	(23,508)			
913543-10-4	UNIVERSAL FST PRODS INC.		07/06/2007	VARIOUS	11/16/2007	Ferris Baker	4,310.000	185,903	135,620	128,869			57,034	(57,034)			6,751	6,751			
958102-10-5	WESTERN DIGITAL CORP		09/13/2007	VARIOUS	11/16/2007	Ferris Baker	21,529.000	499,424	568,882	499,424							69,458	69,458			
984249-10-2	YRC WORLDWIDE INC.		06/26/2007	VARIOUS	11/16/2007	Ferris Baker	14,720.000	558,657	264,346	402,150							(137,804)	(137,804)			
6899999	Common Stocks - Industrial and Miscellaneous							30,997,651	28,452,467	29,772,841		0	0	1,224,810	(1,224,810)	0	66,674	(1,387,048)	(1,320,374)	103,159	0
922040-10-0	Vanguard Institutional Index Fund		06/25/2007	Vanguard Group	07/19/2007	Vanguard Group	4,132,410	554,361	587,092	554,361								32,730	32,730		
7099999	Common Stocks - Mutual Funds							554,361	587,092	554,361		0	0	0	0	0	0	32,730	32,730	0	0
7299998	Total - Common Stocks							32,118,852	29,503,595	30,894,042		0	0	1,224,810	(1,224,810)	0	66,674	(1,457,122)	(1,390,447)	104,104	0
7399999	Subtotal-Stocks							32,726,152	30,011,959	31,501,342		0	0	1,224,810	(1,224,810)	0	66,674	(1,556,057)	(1,489,383)	119,654	0
7499999	Totals							460,789,144	459,800,794	459,567,293		0	2,960	1,224,810	(1,221,850)	0	66,674	166,827	233,501	8,539,612	4,124,407

E13.3

### SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Admitted Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book / Adjusted Carrying Value	9 Stock of Such Company Owned by Insurer on Statement Date		
								9 Number of Shares	10 % of Outstanding	
000000-00-0...	Services Benefit Plan Admin Service Cor[...] The GHMSI Companies...			3iiE	No		0	9,000,000	90.0	
	Access America			3iiB	No		0	25,000,000	100.0	
				3iiB	No			10,000,000	100.0	
1599999 - Common Stock - Non-Insurer Which Controls Insurer								0	XXX	XXX
13973#-10-2...	Capital Area Services Company, Inc.....			3iiE	No		(228)	1,000,000	100.0	
63516#-10-1...	National Capital Admin Service, Inc.....			3iiC	No	8,365,861		4,000,000	100.0	
63517@-10-2...	National Capital Insurance Agency.....			3iiC	No	6,102,448		20,000,000	100.0	
1799999 - Common Stock - Other Affiliates								14,468,081	XXX	XXX
1899999 - Total Common Stocks								14,468,081	XXX	XXX
1999999 Totals								14,468,081	XXX	XXX

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

### SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	5 Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
999999-99-8	CareFirst BlueChoice, Inc.....	CFS Health Group, Inc.....		4,000,000	40.0
13973#-10-2	Capital Area Services Company, Inc.....	The GHMSI Companies.....		1,000,000	100.0
63516#-10-1	National Capital Admin Service, Inc.....	The GHMSI Companies.....		4,000,000	100.0
63517@-10-2	National Capital Insurance Agency.....	The GHMSI Companies.....		20,000,000	100.0
999999-99-8	Capital Care, Inc.....	CFS Health Group, Inc.....		400,000	40.0
999999-99-8	The Dental Network.....	CFS Health Group, Inc.....		5,000,000	40.0
999999-99-8	TDN Administrative Services, LLC.....	CFS Health Group, Inc.....			401.0
0399999 Total				XXX	XXX

**ANNUAL STATEMENT FOR THE YEAR 2007 OF THE Group Hospitalization and Medical Services, Inc.**

**SCHEDULE DA - PART 1**

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	How Paid	Gross Amount Received	Paid for Accrued Interest
5499999 - Total - Issuer Obligations						.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX	XXX	XXX	.0	.0
6099999 - Total - Bonds						.0	.0	.0	.0	.0	.0	.0	.0	.0	XXX	XXX	XXX	.0	.0
One Group U.S. Treas Mny Mkt.....			11/01/2007	Bankone.....	12/31/2008	1,834						1,834							
STI U.S. Treas MM Fund.....			10/01/2007	Suntrust Capital.....	12/31/2008	10,543,019						10,543,019	38,597					56,224	
7999999 - Exempt Money Market Mutual Funds						10,544,853	.0	.0	.0	.0	XXX	10,544,853	38,597	.0	XXX	XXX	XXX	56,224	.0
AIM Liquid Assets Portfolio.....			12/01/2007	Suntrust Capital.....	12/31/2008	14,000,000						14,000,000	61,666					184,413	
Ferris Baker Watts-Bear Stearns.....			11/01/2007	Ferris, Baker Watts.....	12/31/2008	60,456,785						60,456,785						514,517	
Plan Investment Money Mkt Fund.....			10/23/2002	Plan Investment Fund.....	12/31/2008	1,000,000						1,000,000							
8099999 - Class One Money Market Mutual Funds						75,456,785	.0	.0	.0	.0	XXX	75,456,785	61,666	.0	XXX	XXX	XXX	698,930	.0
8299999 Totals						86,001,638	0	0	0	0	XXX	86,001,638	100,263	0	XXX	XXX	XXX	755,155	0

E15

Schedule DB - Part A - Section 1

**NONE**

Schedule DB - Part A - Section 2

**NONE**

Schedule DB - Part A - Section 3

**NONE**

Schedule DB - Part B - Section 1

**NONE**

Schedule DB - Part B - Section 2

**NONE**

Schedule DB - Part B - Section 3

**NONE**

Schedule DB - Part C - Section 1

**NONE**

Schedule DB - Part C - Section 2

**NONE**

Schedule DB - Part C - Section 3

**NONE**

Schedule DB - Part D - Section 1

**NONE**

Schedule DB - Part D - Section 2

**NONE**

Schedule DB - Part D - Section 3

**NONE**

Schedule DB - Part E - Section 1

**NONE**





Schedule E - Part 2

**NONE**

Schedule E - Part 3

**NONE**

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([http://www.naic.org/committees\\_e\\_app\\_blanks.htm](http://www.naic.org/committees_e_app_blanks.htm))

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